



Currency Futures & Options Weekly Statistics

From: 08/02/2010 To: 12/02/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.21140	8.17320	493
08/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.16100	5.12300	0
08/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.40800	4.37200	0
08/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.35800	4.32200	0
08/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.44300	4.40600	0
08/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.25800	4.22200	0
08/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.34300	4.30600	0
08/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.29300	4.25600	0
08/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.37700	4.34000	0
08/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.32700	4.29000	0
08/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.27700	4.24000	0
08/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.36200	4.32400	0
08/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.31200	4.27400	0
08/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.26200	4.22400	0
08/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.21200	4.17400	0
08/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.16200	4.12400	0
08/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.11200	4.07400	0
08/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	4.06300	4.02500	0
08/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	4.01300	3.97500	0
08/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.96300	3.92500	0
08/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.91300	3.87500	0
08/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.86300	3.82500	0
08/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.81300	3.77500	0
08/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.76400	3.72500	0
08/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.71400	3.67600	0
08/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.39300	3.35600	0
08/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.34300	3.30600	0
08/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.29300	3.25600	0
08/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.37900	3.34100	0
08/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.32900	3.29200	0
08/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.27900	3.24200	0
08/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.36500	3.32700	0
08/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.31600	3.27800	0
08/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.26600	3.22800	0
08/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.21600	3.17800	0
08/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.16700	3.12900	0
08/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.11700	3.07900	0
08/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.06800	3.03000	0
08/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	3.01800	2.98000	0
08/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.96800	2.93000	0
08/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.91900	2.88100	0
08/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.86900	2.83100	0
08/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.82000	2.78100	0
08/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00900	0.00800	0
08/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.77000	2.73200	0
08/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
08/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.72100	2.68200	0
08/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01000	0.00900	0
08/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.39500	2.35800	0
08/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.34500	2.30800	0
08/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.29500	2.25800	0
08/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.38300	2.34600	0
08/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.33400	2.29700	0
08/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.28400	2.24700	0
08/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.37500	2.33600	0
08/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01400	0.01300	0
08/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.32600	2.28700	0
08/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01500	0.01400	0
08/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.27700	2.23700	0
08/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01600	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.22800	2.18800	0
08/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01700	0.01500	0
08/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.17900	2.13900	0
08/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01800	0.01600	0
08/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.12900	2.09000	0
08/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01800	0.01700	0
08/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.08000	2.04100	0
08/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01900	0.01800	0
08/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	2.03200	1.99300	0
08/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02100	0.02000	0
08/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.98400	1.94500	0
08/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02300	0.02200	0
08/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.93700	1.89800	0
08/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02600	0.02500	0
08/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.89000	1.85100	0
08/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02900	0.02800	0
08/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.84300	1.80400	0
08/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03200	0.03100	0
08/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.79700	1.75800	0
08/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03600	0.03500	0
08/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.75000	1.71200	0
08/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03900	0.03900	0
08/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.40700	1.37000	0
08/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.35800	1.32100	0
08/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01500	0.01500	0
08/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.31000	1.27300	0
08/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01700	0.01700	0
08/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.41900	1.38100	0
08/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04200	0.04100	0
08/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.37300	1.33500	0
08/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04600	0.04500	0
08/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.32800	1.29000	0
08/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05100	0.05000	0
08/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.43800	1.39900	0
08/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07700	0.07600	0
08/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.39600	1.35700	0
08/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08500	0.08400	0
08/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.35300	1.31400	0
08/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09200	0.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.31100	1.27300	0
08/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10000	0.10000	0
08/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.27000	1.23100	0
08/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10900	0.10800	0
08/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.22900	1.19100	0
08/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11800	0.11800	0
08/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.18900	1.15100	0
08/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12800	0.12800	0
08/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.15000	1.11400	0
08/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.13900	0.14100	0
08/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.11300	1.07700	0
08/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15200	0.15400	0
08/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.07800	1.04200	0
08/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16700	0.16900	0
08/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	1.04300	1.00700	0
08/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18200	0.18400	0
08/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	1.00900	0.97400	0
08/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.19800	0.20100	0
08/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.97600	0.94100	0
08/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.21500	0.21800	0
08/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.94300	0.90900	0
08/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.23200	0.23600	0
08/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.56000	0.52800	0
08/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.16700	0.17200	0
08/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.52900	0.49700	390
08/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.18600	0.19100	130
08/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.49800	0.46800	100
08/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.20500	0.21200	0
08/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.65700	0.62500	0
08/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.28000	0.28500	0
08/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.62900	0.59700	0
08/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.30200	0.30700	0
08/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.60200	0.57100	0
08/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.32500	0.33100	0
08/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.74100	0.70800	0
08/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.38000	0.38500	0
08/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.71500	0.68300	0
08/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.40400	0.41000	0
08/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.69000	0.65900	0
08/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.42900	0.43600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.66600	0.63500	0
08/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.45500	0.46200	0
08/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.64300	0.61200	0
08/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.48200	0.48900	0
08/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.62000	0.59000	0
08/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.50900	0.51700	0
08/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.59800	0.56900	4,400
08/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.53700	0.54600	0
08/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.57700	0.54900	0
08/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.56600	0.57600	0
08/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.55800	0.53100	0
08/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.59700	0.60800	0
08/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.54000	0.51300	0
08/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.62900	0.64000	0
08/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.52200	0.49600	0
08/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.66100	0.67300	0
08/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.50500	0.47900	0
08/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.69400	0.70600	0
08/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.48900	0.46300	0
08/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.72800	0.74000	0
08/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.47300	0.44800	0
08/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.76200	0.77500	0
08/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.45700	0.43300	0
08/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.79600	0.81000	0
08/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.44300	0.41900	117
08/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.83200	0.84600	0
08/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.15200	0.13900	0
08/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.85900	0.88300	0
08/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.28300	0.26300	3,000
08/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.90600	0.92300	0
08/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.13600	0.12400	0
08/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.94300	0.96800	0
08/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.12900	0.11800	0
08/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.98600	1.01200	0
08/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.12200	0.11100	0
08/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.02900	1.05500	0
08/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.11600	0.10500	0
08/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.07300	1.09900	0
08/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.11000	0.10000	0
08/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.11700	1.14400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.22400	0.20800	0
08/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.14700	1.16800	0
08/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.33400	0.31500	0
08/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.17300	1.19200	0
08/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.32400	0.30500	330
08/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.21300	1.23200	0
08/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.20100	0.18600	0
08/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.27400	1.29600	0
08/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.30500	0.28700	0
08/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.29400	1.31400	0
08/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.08100	0.07400	0
08/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.38800	1.41800	0
08/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.18100	0.16700	0
08/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.40400	1.42700	0
08/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.07400	0.06700	0
08/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.48100	1.51100	0
08/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.07000	0.06400	26,596
08/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.52700	1.55800	0
08/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06700	0.06100	0
08/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.57400	1.60500	0
08/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.25700	0.24100	0
08/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.54600	1.56800	0
08/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.06100	0.05500	0
08/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.66800	1.69900	0
08/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05900	0.05300	0
08/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.71600	1.74700	0
08/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05600	0.05100	0
08/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.76300	1.79500	0
08/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.13800	0.12700	0
08/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.76100	1.78700	0
08/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.13400	0.12300	0
08/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.80700	1.83300	0
08/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.13000	0.12000	0
08/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.85300	1.88000	0
08/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.21300	0.20000	0
08/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.85200	1.87700	0
08/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.20700	0.19500	0
08/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.89600	1.92200	0
08/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.20200	0.19000	0
08/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.94100	1.96700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.19700	0.18500	300
08/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	1.98600	2.01200	0
08/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.19200	0.18100	0
08/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.03100	2.05800	0
08/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.18800	0.17600	0
08/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.07700	2.10300	0
08/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.18300	0.17200	0
08/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.12200	2.14900	0
08/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.17900	0.16800	0
08/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.16800	2.19500	0
08/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.17400	0.16300	0
08/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.21300	2.24000	0
08/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.17000	0.15900	0
08/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.25900	2.28600	0
08/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.16500	0.15500	0
08/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.30400	2.33200	0
08/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.16100	0.15100	0
08/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.35000	2.37800	0
08/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.15700	0.14700	0
08/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.39600	2.42400	0
08/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.15300	0.14300	0
08/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.44200	2.47000	0
08/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02300	0.01900	0
08/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.63000	2.66300	0
08/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02200	0.01800	0
08/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.67900	2.71200	0
08/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02100	0.01700	0
08/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.72800	2.76100	0
08/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02000	0.01600	0
08/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.77700	2.81000	0
08/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01900	0.01600	0
08/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.82600	2.86000	0
08/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01800	0.01500	0
08/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.87500	2.90900	0
08/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.04200	3.07800	0
08/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.09200	3.12800	0
08/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.14200	3.17800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01500	0.01200	0
08/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.07200	3.10600	0
08/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11800	0.11000	0
08/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	2.95700	2.98700	0
08/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01300	0.01100	0
08/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.17000	3.20500	0
08/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01300	0.01000	0
08/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.22000	3.25400	0
08/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01200	0.01000	0
08/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.26900	3.30400	0
08/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01100	0.00900	0
08/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.31800	3.35300	0
08/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01100	0.00900	0
08/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.36800	3.40300	0
08/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01000	0.00800	0
08/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.41700	3.45200	0
08/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01000	0.00800	0
08/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.46700	3.50200	0
08/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.63200	3.66800	0
08/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00900	0.00700	0
08/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.51600	3.55100	0
08/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00900	0.00700	0
08/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.56600	3.60100	0
08/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00900	0.00700	0
08/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.61600	3.65100	0
08/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00800	0.00600	0
08/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.66500	3.70000	0
08/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00800	0.00600	0
08/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.71500	3.75000	0
08/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04300	0.03900	0
08/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.66600	3.69900	0
08/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04200	0.03800	0
08/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.71500	3.74800	0
08/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.04100	0.03700	0
08/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.76400	3.79700	0
08/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08500	0.07900	0
08/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.72400	3.75600	0
08/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08300	0.07800	0
08/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.77200	3.80500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08200	0.07600	0
08/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.82100	3.85300	0
08/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08000	0.07500	0
08/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.86900	3.90200	0
08/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07900	0.07300	0
08/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.91800	3.95000	0
08/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07700	0.07200	0
08/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	3.96600	3.99900	0
08/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07600	0.07100	0
08/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.01500	4.04800	0
08/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07500	0.06900	0
08/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.06400	4.09600	0
08/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07300	0.06800	0
08/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.11200	4.14500	0
08/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.07200	0.06600	0
08/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.16100	4.19300	0
08/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.07000	0.06500	0
08/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.20900	4.24200	0
08/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06900	0.06400	0
08/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.25800	4.29100	0
08/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06700	0.06200	0
08/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.30600	4.33900	0
08/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06600	0.06100	0
08/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.35500	4.38800	0
08/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.61000	4.64600	0
08/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00200	0
08/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.66000	4.69600	0
08/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.70900	4.74600	0
08/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.75900	4.79600	0
08/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.80900	4.84600	0
08/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.85900	4.89600	0
08/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.04200	5.07800	0
08/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.09200	5.12800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.14200	5.17800	0
08/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.05900	5.09500	0
08/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05300	0.04900	0
08/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.89200	4.92600	0
08/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.15800	5.19500	0
08/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.20800	5.24500	0
08/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.25800	5.29500	0
08/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.44200	5.47800	0
08/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.35800	5.39500	0
08/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.40800	5.44500	0
08/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.45800	5.49500	0
08/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.50800	5.54500	0
08/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.55800	5.59500	0
08/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.74200	5.77800	0
08/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.65800	5.69500	0
08/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.70800	5.74500	0
08/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01400	0.01200	0
08/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.63700	5.67200	0
08/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01400	0.01200	0
08/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.68700	5.72200	0
08/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01400	0.01100	0
08/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.73700	5.77100	0
08/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04000	0.03700	0
08/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.67900	5.71400	0
08/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03900	0.03600	0
08/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.72800	5.76300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03900	0.03500	0
08/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.77800	5.81200	0
08/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03800	0.03500	0
08/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.82700	5.86200	0
08/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03700	0.03400	0
08/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.87600	5.91100	0
08/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03700	0.03400	0
08/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.92600	5.96100	0
08/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03600	0.03300	0
08/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	5.97500	6.01000	0
08/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03600	0.03300	0
08/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.02500	6.06000	0
08/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03500	0.03200	0
08/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.07400	6.10900	0
08/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03400	0.03100	0
08/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.12300	6.15800	0
08/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03300	0.03000	0
08/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.17200	6.20700	0
08/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03300	0.03000	0
08/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.22200	6.25700	0
08/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03200	0.02900	0
08/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.27100	6.30600	0
08/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03200	0.02900	0
08/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.32100	6.35600	0
08/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.60700	6.64400	0
08/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.65700	6.69400	0
08/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.84200	6.87800	0
08/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.75700	6.79400	0
08/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.80700	6.84400	0
08/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.85700	6.89400	0
08/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02500	0.02300	0
08/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.86400	6.90000	0
08/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.59200	7.62800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.64200	7.67800	0
08/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.55700	7.59400	0
08/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.74200	7.77800	0
08/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.65700	7.69400	0
08/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.70700	7.74400	0
08/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.62500	7.66200	0
08/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.67500	7.71100	0
08/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.72500	7.76100	0
08/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01900	0.01700	0
08/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.65800	7.69400	0
08/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01900	0.01700	0
08/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.70800	7.74400	0
08/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01800	0.01600	0
08/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.75700	7.79300	0
08/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01800	0.01600	0
08/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.80700	7.84300	0
08/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01800	0.01600	0
08/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.85700	7.89300	0
08/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01700	0.01500	0
08/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.90600	7.94200	0
08/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01700	0.01500	0
08/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	7.95600	7.99200	0
08/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01700	0.01500	0
08/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.00600	8.04200	0
08/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01600	0.01400	0
08/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.05500	8.09100	0
08/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01600	0.01400	0
08/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.10500	8.14100	0
08/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01600	0.01400	0
08/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.15500	8.19100	0
08/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01500	0.01300	0
08/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.20400	8.24000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01500	0.01300	0
08/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.25400	8.29000	0
08/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01400	0.01200	0
08/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.30300	8.33900	0
08/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.60700	8.64400	0
08/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.65700	8.69400	0
08/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.84200	8.87800	0
08/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.75700	8.79400	0
08/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.80700	8.84400	0
08/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.85700	8.89400	0
08/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.55700	9.59400	0
08/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.57780	12.55030	1,261
08/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.32300	4.29500	0
08/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.47600	4.44800	0
08/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.22300	4.19500	0
08/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.17300	4.14500	0
08/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.32600	4.29800	0
08/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.22600	4.19900	0
08/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.17700	4.14900	0
08/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.12700	4.09900	0
08/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.02700	3.99900	0
08/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.97700	3.94900	0
08/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.72300	3.69500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.67300	3.64500	0
08/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.82800	3.80000	0
08/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.77800	3.75000	0
08/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.72800	3.70000	0
08/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.67800	3.65000	0
08/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.62800	3.60000	0
08/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.57800	3.55100	0
08/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00200	0.00300	0
08/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.52800	3.50100	0
08/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00200	0.00300	0
08/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.47900	3.45100	0
08/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.42900	3.40100	0
08/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.37900	3.35100	0
08/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.32900	3.30200	0
08/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.27900	3.25200	0
08/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.23000	3.20200	0
08/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.18000	3.15200	0
08/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.13000	3.10300	0
08/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00400	0.00500	0
08/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.08100	3.05300	0
08/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.03100	3.00300	0
08/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.98100	2.95400	0
08/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00500	0.00600	0
08/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.93100	2.90400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00500	0.00600	0
08/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.88200	2.85400	0
08/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.83200	2.80500	0
08/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00600	0.00700	0
08/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.78300	2.75500	0
08/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.73300	2.70600	0
08/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00700	0.00800	0
08/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.68300	2.65600	0
08/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00700	0.00800	0
08/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.63400	2.60700	0
08/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00800	0.00900	0
08/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.58400	2.55700	0
08/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00800	0.00900	0
08/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.53500	2.50800	0
08/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00900	0.01000	0
08/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.48500	2.45800	0
08/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00900	0.01000	0
08/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.43600	2.40900	0
08/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01000	0.01100	0
08/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.38700	2.35900	0
08/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01100	0.01100	0
08/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.33700	2.31000	0
08/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01100	0.01200	0
08/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.28800	2.26100	0
08/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01200	0.01300	0
08/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.23900	2.21200	0
08/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01300	0.01400	0
08/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.18900	2.16200	0
08/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01300	0.01400	0
08/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.14000	2.11300	0
08/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01400	0.01500	0
08/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.09100	2.06400	0
08/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01500	0.01600	0
08/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.04200	2.01500	0
08/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01600	0.01700	0
08/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.99400	1.96700	0
08/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01800	0.01900	0
08/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.94500	1.91900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01900	0.02100	0
08/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.89700	1.87000	0
08/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02100	0.02200	0
08/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.84900	1.82300	0
08/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02300	0.02500	0
08/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.80100	1.77500	0
08/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02500	0.02700	0
08/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.75400	1.72700	0
08/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02800	0.02900	0
08/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.70600	1.68000	0
08/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03000	0.03200	0
08/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.65900	1.63300	0
08/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03300	0.03500	0
08/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.61200	1.58600	0
08/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03600	0.03800	0
08/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.56500	1.53900	0
08/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03900	0.04100	0
08/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.51800	1.49300	0
08/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04200	0.04500	0
08/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.47200	1.44700	0
08/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04600	0.04900	0
08/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.42600	1.40100	0
08/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05000	0.05300	0
08/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.38000	1.35500	0
08/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05400	0.05700	0
08/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.33500	1.31000	0
08/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.05900	0.06200	0
08/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.29000	1.26500	0
08/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06400	0.06700	0
08/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.24500	1.22100	0
08/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.06900	0.07300	0
08/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.20100	1.17700	0
08/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.07500	0.07900	0
08/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.15700	1.13300	0
08/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08100	0.08500	0
08/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.11400	1.09000	0
08/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.08800	0.09200	0
08/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.07400	1.05100	0
08/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.09800	0.10300	0
08/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.03500	1.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.10900	0.11400	0
08/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.99600	0.97300	0
08/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.12000	0.12500	0
08/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.95800	0.93600	0
08/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.13200	0.13800	0
08/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.92100	0.90000	0
08/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.14500	0.15200	0
08/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.88500	0.86400	0
08/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.15900	0.16600	0
08/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.85000	0.82900	0
08/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.17400	0.18100	0
08/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.81500	0.79500	0
08/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.18900	0.19700	0
08/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.78200	0.76200	0
08/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.20600	0.21400	0
08/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.74900	0.73000	0
08/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.22300	0.23200	0
08/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.71800	0.69900	0
08/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.24200	0.25100	0
08/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.68700	0.66900	0
08/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.26100	0.27100	0
08/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.65700	0.64000	0
08/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.28100	0.29200	0
08/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.62800	0.61100	28
08/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.30200	0.31300	0
08/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.60000	0.58400	0
08/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.32400	0.33600	0
08/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.57300	0.55700	0
08/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.34700	0.35900	0
08/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.54700	0.53200	0
08/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.37100	0.38400	0
08/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.52200	0.50700	0
08/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.39600	0.40900	0
08/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.49700	0.48300	0
08/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.42100	0.43500	0
08/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.47400	0.46000	0
08/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.44800	0.46200	0
08/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.45400	0.44100	0
08/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.47800	0.49300	0
08/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.43500	0.42200	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.50900	0.52400	0
08/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.41700	0.40500	0
08/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.54100	0.55700	0
08/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.39900	0.38800	0
08/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.57300	0.59000	0
08/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.38300	0.37200	0
08/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.60700	0.62400	0
08/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.36700	0.35600	0
08/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.64100	0.65800	0
08/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.61000	0.56200	0
08/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.71200	0.69200	0
08/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.35200	0.34200	0
08/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.67600	0.69400	0
08/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.58800	0.54000	0
08/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.74000	0.72000	0
08/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.33800	0.32800	0
08/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.71200	0.73000	0
08/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.60500	0.55800	0
08/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.80700	0.78800	0
08/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.32400	0.31400	0
08/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.74800	0.76600	0
08/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.31100	0.30200	0
08/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.78500	0.80400	0
08/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.29800	0.29000	0
08/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.82200	0.84200	0
08/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.28600	0.27800	0
08/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.86000	0.88000	0
08/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.27500	0.26700	0
08/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.89900	0.91900	0
08/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.26400	0.25600	0
08/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.93800	0.95800	0
08/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.25400	0.24600	0
08/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.97800	0.99800	0
08/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.24400	0.23700	0
08/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.01800	1.03900	0
08/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.23400	0.22800	0
08/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.05800	1.08000	0
08/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.22500	0.21900	0
08/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.09900	1.12100	0
08/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.21700	0.21100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.14100	1.16300	0
08/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.20900	0.20300	0
08/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.18300	1.20500	0
08/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.20100	0.19500	11,194
08/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.22500	1.24700	0
08/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.19300	0.18800	0
08/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.26700	1.29000	0
08/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.18600	0.18100	0
08/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.31000	1.33300	0
08/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.17900	0.17500	0
08/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.35300	1.37700	0
08/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.17300	0.16800	0
08/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.39700	1.42000	0
08/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.16700	0.16200	0
08/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.44100	1.46400	0
08/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.16100	0.15700	0
08/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.48500	1.50900	0
08/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.15500	0.15100	0
08/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.52900	1.55300	0
08/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.15000	0.14600	0
08/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.57400	1.59800	0
08/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.14500	0.14100	0
08/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.61900	1.64300	0
08/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.14000	0.13600	0
08/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.66400	1.68800	0
08/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.13500	0.13200	0
08/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.70900	1.73400	0
08/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.13100	0.12700	0
08/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.75500	1.77900	0
08/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.12600	0.12300	0
08/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.80000	1.82500	0
08/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.12200	0.11900	0
08/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.84600	1.87100	0
08/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.11800	0.11600	0
08/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.89200	1.91800	0
08/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.11500	0.11200	0
08/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.93900	1.96400	0
08/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.11100	0.10900	0
08/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.98500	2.01100	0
08/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.10800	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.03200	2.05700	0
08/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.10400	0.10200	0
08/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.07800	2.10400	0
08/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.10000	0.09800	8,032
08/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.12400	2.15000	0
08/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.28100	2.30900	0
08/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.09300	0.09100	0
08/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.21700	2.24300	0
08/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.09000	0.08800	0
08/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.26400	2.29000	0
08/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.08600	0.08400	0
08/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.31000	2.33600	0
08/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.08300	0.08100	0
08/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.35700	2.38300	0
08/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.08000	0.07800	0
08/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.40400	2.43000	0
08/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.07700	0.07600	0
08/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.45100	2.47800	0
08/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.07500	0.07300	0
08/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.49900	2.52500	0
08/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.07200	0.07000	0
08/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.54600	2.57200	0
08/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.06900	0.06800	0
08/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.59300	2.62000	0
08/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.06700	0.06500	0
08/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.64100	2.66700	0
08/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.06500	0.06300	0
08/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.68900	2.71500	0
08/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.06200	0.06100	0
08/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.73600	2.76300	0
08/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.06000	0.05900	0
08/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.78400	2.81100	0
08/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.05800	0.05700	0
08/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.83200	2.85900	0
08/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.05600	0.05500	0
08/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.88000	2.90700	0
08/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.05400	0.05300	0
08/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.92800	2.95500	0
08/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.05200	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.97600	3.00300	0
08/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.05100	0.05000	0
08/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.02500	3.05200	0
08/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04900	0.04800	0
08/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.07300	3.10000	0
08/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.04700	0.04600	0
08/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.12100	3.14800	0
08/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.04600	0.04500	0
08/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.17000	3.19700	0
08/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.04400	0.04300	0
08/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.21800	3.24500	0
08/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.04300	0.04200	0
08/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.26700	3.29400	0
08/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.04200	0.04100	0
08/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.31600	3.34300	0
08/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.04000	0.03900	0
08/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.36400	3.39100	0
08/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03900	0.03800	0
08/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.41300	3.44000	0
08/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03800	0.03700	0
08/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.46200	3.48900	0
08/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03700	0.03600	0
08/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.51100	3.53800	0
08/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.03500	0.03500	0
08/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.55900	3.58700	0
08/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.03400	0.03400	0
08/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.60800	3.63600	0
08/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.03300	0.03300	0
08/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.65700	3.68500	0
08/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.03200	0.03200	0
08/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.70600	3.73400	0
08/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.03100	0.03100	0
08/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.75500	3.78300	0
08/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.03000	0.03000	0
08/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.80400	3.83200	0
08/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.03000	0.02900	0
08/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.85400	3.88100	0
08/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02900	0.02800	0
08/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.90300	3.93000	0
08/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02800	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.95200	3.97900	0
08/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02700	0.02700	0
08/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.00100	4.02900	0
08/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02600	0.02500	0
08/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.05000	4.07700	0
08/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.02400	0.02400	0
08/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.09800	4.12600	0
08/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.02300	0.02300	0
08/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.14700	4.17500	0
08/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.02200	0.02200	0
08/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.19600	4.22400	0
08/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.02100	0.02100	0
08/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.24500	4.27300	0
08/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.02000	0.02000	0
08/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.29400	4.32200	0
08/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01900	0.01900	0
08/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.34300	4.37100	0
08/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01800	0.01800	0
08/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.39200	4.42000	0
08/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01700	0.01700	0
08/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.44100	4.46900	0
08/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01600	0.01600	0
08/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.49000	4.51800	0
08/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01600	0.01500	0
08/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.54000	4.56700	0
08/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01500	0.01400	0
08/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.58900	4.61600	0
08/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.63800	4.66600	0
08/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01300	0.01300	0
08/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.68700	4.71500	0
08/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01300	0.01200	0
08/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.73700	4.76400	0
08/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01200	0.01200	0
08/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.78600	4.81400	0
08/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01100	0.01100	0
08/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.83500	4.86300	0
08/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01100	0.01100	0
08/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.88500	4.91300	0
08/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.93400	4.96200	0
08/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01000	0.01000	0
08/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.98400	5.01200	0
08/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00900	0.00900	0
08/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.03300	5.06100	0
08/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00900	0.00900	0
08/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.08300	5.11100	0
08/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00800	0.00800	11,194
08/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.13200	5.16000	0
08/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00800	0.00800	0
08/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.18200	5.21000	0
08/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.23100	5.25900	0
08/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.28100	5.30900	0
08/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.33100	5.35900	0
08/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.38000	5.40800	0
08/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.43000	5.45800	0
08/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.48000	5.50800	0
08/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.52900	5.55700	0
08/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.57900	5.60700	0
08/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.62900	5.65700	0
08/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00500	0.00500	0
08/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.67900	5.70700	0
08/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.72800	5.75600	0
08/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.77800	5.80600	0
08/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.82800	5.85600	0
08/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.87800	5.90600	0
08/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.92800	5.95500	0
08/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.97700	6.00500	0
08/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.02700	6.05500	0
08/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.07700	6.10500	0
08/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.12700	6.15500	0
08/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.17700	6.20500	0
08/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.22700	6.25500	0
08/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.27700	6.30500	0
08/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.32700	6.35500	0
08/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.37700	6.40500	0
08/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.42700	6.45500	0
08/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.47600	6.50400	0
08/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.52600	6.55400	0
08/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.57600	6.60400	0
08/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.62600	6.65400	0
08/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.67600	6.70400	0
08/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.72600	6.75400	0
08/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.77600	6.80400	0
08/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.82600	6.85400	0
08/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.87600	6.90400	0
08/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.92600	6.95400	0
08/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.97600	7.00400	0
08/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.02600	7.05400	0
08/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.07600	7.10400	0
08/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.12600	7.15400	0
08/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.17600	7.20400	0
08/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.22600	7.25400	0
08/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.27600	7.30400	0
08/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.32600	7.35400	0
08/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.37600	7.40400	0
08/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.42600	7.45400	0
08/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.47600	7.50300	0
08/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.52500	7.55300	0
08/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.57500	7.60300	0
08/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.62500	7.65300	0
08/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.67500	7.70300	0
08/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.72500	7.75300	0
08/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.77500	7.80300	0
08/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.82500	7.85300	0
08/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.87500	7.90300	0
08/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.92500	7.95300	0
08/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.97500	8.00300	0
08/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.02500	8.05300	0
08/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.27700	8.30500	0
08/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.32700	8.35500	0
08/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.17500	8.20300	0
08/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.22500	8.25300	0
08/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.27500	8.30300	0
08/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.32500	8.35300	0
08/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.37500	8.40300	0
08/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.42500	8.45300	0
08/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.47500	8.50300	0
08/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.52500	8.55300	0
08/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.57500	8.60300	0
08/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.62500	8.65300	0
08/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.67500	8.70300	0
08/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.72500	8.75300	0
08/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.77500	8.80300	0
08/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.82500	8.85300	0
08/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.87400	8.90200	0
08/02/2010	£ / 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
08/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.92400	8.95200	0
08/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.97400	9.00200	0
08/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.02400	9.05200	0
08/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.07400	9.10200	0
08/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.12400	9.15200	0
08/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.17400	9.20200	0
08/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.22400	9.25200	0
08/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.27400	9.30200	0
08/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.32400	9.35200	0
08/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.37400	9.40200	0
08/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.42400	9.45200	0
08/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.47400	9.50200	0
08/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.52400	9.55200	0
08/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.57400	9.60200	0
08/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.62400	9.65200	0
08/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.67400	9.70200	0
08/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.72400	9.75200	0
08/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.77400	9.80200	0
08/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.82400	9.85200	0
08/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.87400	9.90200	0
08/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.92400	9.95200	0
08/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.97400	10.00200	0
08/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08900	0.08850	0
08/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01916	0.01869	0
08/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00016	0.00019	0
08/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.01040	0.01004	0
08/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00140	0.00154	0
08/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00517	0.00499	0
08/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00617	0.00649	0
08/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.19970	11.15640	155
08/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.56500	3.52500	0
08/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.51500	3.47500	0
08/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.46500	3.42500	0
08/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.41500	3.37500	0
08/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.54800	3.50600	0
08/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.49800	3.45600	0
08/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.44800	3.40600	0
08/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.39800	3.35700	0
08/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.34800	3.30700	0
08/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.29800	3.25700	0
08/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.24800	3.20700	0
08/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.01500	2.97500	0
08/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.14800	3.10700	0
08/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.09800	3.05700	0
08/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.04900	3.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.36300	3.31900	0
08/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01300	0
08/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.31300	3.26900	0
08/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01300	0
08/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.26400	3.22000	0
08/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.21400	3.17000	0
08/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.61500	2.57500	0
08/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.11600	3.07200	0
08/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01600	0
08/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.70000	2.65900	0
08/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.01700	2.97300	0
08/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01700	0
08/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.96800	2.92400	0
08/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01800	0.01800	0
08/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.55100	2.50900	0
08/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00300	0
08/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.50100	2.46000	0
08/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.82100	2.77700	0
08/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02100	0.02100	0
08/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.40100	2.36000	0
08/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.35200	2.31000	0
08/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00400	0
08/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.67500	2.63000	0
08/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02500	0.02400	0
08/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.25300	2.21100	0
08/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00600	0.00500	0
08/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.01500	1.97500	0
08/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.15300	2.11200	0
08/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.10400	2.06300	0
08/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.05400	2.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.38500	2.33900	0
08/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03500	0.03300	0
08/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.33700	2.29000	0
08/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03700	0.03400	0
08/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.28900	2.24200	0
08/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03900	0.03600	0
08/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.24100	2.19400	0
08/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04100	0.03800	0
08/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.61500	1.57500	0
08/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.14600	2.09800	0
08/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04600	0.04200	0
08/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.71100	1.67000	0
08/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01400	0.01400	0
08/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.05100	2.00400	0
08/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05100	0.04800	0
08/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.00500	1.95900	0
08/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05500	0.05300	0
08/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.56600	1.52400	0
08/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01900	0.01800	0
08/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.51800	1.47600	0
08/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02100	0.02000	0
08/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.87100	1.82400	0
08/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07100	0.06800	0
08/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.42200	1.38000	0
08/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02500	0.02400	0
08/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.37400	1.33200	0
08/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02700	0.02600	0
08/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.73900	1.69200	0
08/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08900	0.08600	0
08/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.28000	1.23700	0
08/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03300	0.03100	0
08/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.01900	0.98000	0
08/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00400	0.00500	0
08/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.18700	1.14300	0
08/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04000	0.03700	0
08/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.14000	1.09700	0
08/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04300	0.04100	0
08/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.09400	1.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04700	0.04400	0
08/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.48800	1.44000	0
08/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13800	0.13400	0
08/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.44800	1.40000	0
08/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14800	0.14400	0
08/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.40800	1.36000	0
08/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15800	0.15400	0
08/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.36900	1.32100	0
08/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16900	0.16500	0
08/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.64100	0.60400	0
08/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02600	0.02900	0
08/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.29200	1.24400	0
08/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.19200	0.18800	0
08/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.81000	0.77000	0
08/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.11300	0.11400	0
08/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.21700	1.17200	0
08/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.21700	0.21600	0
08/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.18400	1.13800	0
08/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23400	0.23200	0
08/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.70500	0.66500	20
08/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.15800	0.15900	271
08/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.67100	0.63300	0
08/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.17400	0.17700	0
08/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.08800	1.04200	0
08/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.28800	0.28600	0
08/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.60800	0.57100	0
08/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.21100	0.21500	0
08/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.57800	0.54100	0
08/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.23100	0.23500	0
08/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.99800	0.95300	0
08/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.34800	0.34700	0
08/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.52200	0.48600	0
08/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.27500	0.28000	0
08/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.20400	0.17700	0
08/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.18900	0.20200	0
08/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.47000	0.43500	0
08/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.32300	0.32900	0
08/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.44500	0.41100	0
08/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.34800	0.35500	0
08/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.42200	0.38800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.37500	0.38200	0
08/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.83800	0.79400	0
08/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.48800	0.48800	0
08/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.81400	0.77000	0
08/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.51400	0.51400	0
08/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.79000	0.74700	0
08/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.54000	0.54100	0
08/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.76700	0.72400	0
08/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.56700	0.56800	0
08/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.07700	0.06300	0
08/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.46200	0.48800	0
08/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.72300	0.68100	0
08/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.62300	0.62500	0
08/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.29600	0.26900	0
08/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.59900	0.61300	0
08/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.68200	0.64100	0
08/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.68200	0.68500	0
08/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.66300	0.62300	0
08/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.71300	0.71700	0
08/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.25500	0.23000	25
08/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.70800	0.72400	0
08/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.24300	0.21900	0
08/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.74600	0.76300	0
08/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.61000	0.57200	0
08/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.81000	0.81600	0
08/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.22100	0.19800	0
08/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.82400	0.84200	0
08/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.21000	0.18800	0
08/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.86300	0.88200	0
08/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.56200	0.52500	0
08/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.91200	0.91900	0
08/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.19100	0.17000	0
08/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.94400	0.96400	0
08/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.01500	0.01200	0
08/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.00000	1.03700	0
08/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.35500	0.32900	0
08/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.99700	1.01300	0
08/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.17400	0.15400	0
08/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.02700	1.04800	0
08/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.16700	0.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.07000	1.09100	0
08/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.15900	0.14000	0
08/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.11200	1.13400	0
08/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.47900	0.44600	0
08/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.12900	1.14000	0
08/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.46700	0.43400	0
08/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.16700	1.17800	0
08/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.45500	0.42300	0
08/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.20500	1.21700	0
08/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.44400	0.41200	0
08/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.24400	1.25600	0
08/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.43300	0.40100	0
08/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.28300	1.29500	0
08/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.42200	0.39100	0
08/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.32200	1.33500	0
08/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.11700	0.10100	0
08/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.42000	1.44500	0
08/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.40100	0.37100	0
08/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.40100	1.41500	0
08/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.39200	0.36200	0
08/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.44200	1.45600	0
08/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.68700	1.72700	0
08/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.36400	0.33600	0
08/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.56400	1.58000	0
08/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00200	0.00100	0
08/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.83700	1.87600	0
08/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.33900	0.31300	0
08/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.68900	1.70700	0
08/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
08/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.93600	1.97600	0
08/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.03600	2.07600	0
08/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.08600	2.12600	0
08/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.13600	2.17600	0
08/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.29600	0.27200	0
08/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.94600	1.96600	0
08/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.23600	2.27600	0
08/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.28400	0.26000	0
08/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.03400	2.05400	0
08/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.33600	2.37600	0
08/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.38600	2.42600	0
08/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.43600	2.47500	0
08/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.48500	2.52500	0
08/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.53500	2.57500	0
08/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.58500	2.62500	0
08/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.04400	0.03100	0
08/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.49700	2.52500	0
08/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.04200	0.02900	0
08/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.54500	2.57300	0
08/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.04000	0.02800	0
08/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.59300	2.62200	0
08/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.03800	0.02600	0
08/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.64100	2.67000	0
08/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.03600	0.02400	0
08/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.68900	2.71800	0
08/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.03500	0.02300	0
08/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.73800	2.76700	0
08/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.03300	0.02100	0
08/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.78600	2.81500	0
08/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.98500	3.02500	0
08/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.03000	0.01900	0
08/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.88300	2.91300	0
08/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.02900	0.01700	0
08/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.93200	2.96100	0
08/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02700	0.01600	0
08/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.98000	3.01000	0
08/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.19300	0.17500	0
08/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.84300	2.86900	0
08/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.18900	0.17100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.88900	2.91500	0
08/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.18500	0.16800	0
08/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.93500	2.96200	0
08/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.18200	0.16500	0
08/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.98200	3.00900	0
08/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.38500	3.42500	0
08/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.17500	0.15800	0
08/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.07500	3.10200	0
08/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.02000	0.01000	0
08/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.32300	3.35400	0
08/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.16800	0.15200	0
08/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.16800	3.19600	0
08/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.16500	0.14900	0
08/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.21500	3.24300	0
08/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.68500	3.72500	0
08/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.15600	0.14100	0
08/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.35600	3.38500	0
08/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.83500	3.87500	0
08/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.14800	0.13300	0
08/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.49800	3.52700	0
08/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.03500	4.07500	0
08/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.08500	4.12500	0
08/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.13500	4.17500	0
08/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.13300	0.12000	0
08/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.78300	3.81400	0
08/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.23500	4.27500	0
08/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.12900	0.11600	0
08/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.87900	3.91000	0
08/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.33500	4.37500	0
08/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.38500	4.42500	0
08/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.43500	4.47500	0
08/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.48500	4.52500	0
08/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.53500	4.57500	0
08/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.58500	4.62500	0
08/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00700	0.00300	0
08/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.46000	4.49700	0
08/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00600	0.00300	0
08/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.50900	4.54700	0
08/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00600	0.00200	0
08/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.55900	4.59600	0
08/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00600	0.00200	0
08/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.60900	4.64600	0
08/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00500	0.00200	0
08/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.65800	4.69600	0
08/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00500	0.00200	0
08/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.70800	4.74600	0
08/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00500	0.00200	0
08/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.75800	4.79600	0
08/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.98500	5.02500	0
08/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00400	0.00200	0
08/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.85700	4.89600	0
08/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00400	0.00200	0
08/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.90700	4.94600	0
08/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00400	0.00200	0
08/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.95700	4.99600	0
08/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.09400	0.08300	0
08/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.74400	4.77700	0
08/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.09200	0.08200	0
08/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.79200	4.82600	0
08/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.09100	0.08000	0
08/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.84100	4.87400	0
08/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.08900	0.07900	0
08/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.88900	4.92300	0
08/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.38500	5.42500	0
08/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.08600	0.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.98600	5.02000	0
08/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00300	0.00100	0
08/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.30600	5.34500	0
08/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.08300	0.07400	0
08/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.08300	5.11800	0
08/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.08200	0.07300	0
08/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.13200	5.16700	0
08/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.07800	0.06900	0
08/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.27800	5.31300	0
08/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.07500	0.06600	0
08/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.42500	5.46000	0
08/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.06800	0.06000	0
08/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.71800	5.75400	0
08/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.06600	0.05800	0
08/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.81600	5.85200	0
08/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.43500	6.47500	0
08/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.48500	6.52500	0
08/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.53500	6.57500	0
08/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.58500	6.62500	0
08/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.45400	6.49500	0
08/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.50400	6.54500	0
08/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.55400	6.59500	0
08/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.60400	6.64500	0
08/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.65400	6.69500	0
08/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.70400	6.74500	0
08/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.75400	6.79500	0
08/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.98500	7.02500	0
08/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.85400	6.89500	0
08/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.90400	6.94500	0
08/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.95400	6.99500	0
08/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.04900	0.04200	0
08/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.69900	6.73600	0
08/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.04800	0.04100	0
08/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.74800	6.78500	0
08/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.04700	0.04000	0
08/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.79700	6.83400	0
08/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.04700	0.03900	0
08/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.84700	6.88300	0
08/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.38500	7.42500	0
08/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.04500	0.03800	0
08/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.94500	6.98200	0
08/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.30400	7.34400	0
08/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.04300	0.03700	0
08/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.04300	7.08100	0
08/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.04300	0.03600	0
08/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.09300	7.13000	0
08/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.04100	0.03400	0
08/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.24100	7.27800	0
08/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03900	0.03200	0
08/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.38900	7.42600	0
08/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03500	0.02900	0
08/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.68500	7.72300	0
08/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03400	0.02800	0
08/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.78400	7.82200	0
08/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.43500	8.47500	0
08/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.48500	8.52500	0
08/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.53500	8.57500	0
08/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.58500	8.62500	0
08/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.45300	8.49400	0
08/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.50300	8.54400	0
08/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.55300	8.59400	0
08/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.60300	8.64400	0
08/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.65300	8.69400	0
08/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.70300	8.74400	0
08/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.75300	8.79400	0
08/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.98500	9.02500	0
08/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.85300	8.89400	0
08/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.90300	8.94400	0
08/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.95300	8.99400	0
08/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02300	0.01800	0
08/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.67300	8.71200	0
08/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02200	0.01800	0
08/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.72200	8.76200	0
08/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02200	0.01700	0
08/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.77200	8.81100	0
08/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02100	0.01700	0
08/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.82100	8.86100	0
08/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.38500	9.42500	0
08/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.02000	0.01600	0
08/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.92000	8.96000	0
08/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.30300	9.34400	0
08/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01900	0.01500	0
08/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.01900	9.05900	0
08/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01900	0.01500	0
08/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.06900	9.10900	0
08/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01700	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.21700	9.25800	0
08/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01600	0.01300	0
08/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.36600	9.40700	0
08/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01400	0.01100	0
08/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.66400	9.70500	0
08/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01300	0.01000	0
08/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.76300	9.80400	0
08/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.85080	6.79970	470
08/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.35400	4.30300	0
08/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.30400	4.25300	0
08/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.30500	4.25400	0
08/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.25500	4.20400	0
08/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.20500	4.15400	0
08/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.15500	4.10400	0
08/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.05400	4.00300	0
08/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.05500	4.00400	0
08/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.00500	3.95400	0
08/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.95500	3.90400	0
08/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.90500	3.85400	0
08/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.85500	3.80400	0
08/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.80500	3.75400	0
08/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.75500	3.70400	0
08/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.70500	3.65400	0
08/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.65500	3.60400	0
08/02/2010	AU\$ / R On 14-June-10	3.15	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
08/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.60500	3.55400	0
08/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.55500	3.50400	0
08/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.35400	3.30300	0
08/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.30400	3.25300	0
08/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.30500	3.25400	0
08/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.25500	3.20400	0
08/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.20500	3.15400	0
08/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.15500	3.10400	0
08/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.05400	3.00300	0
08/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.05500	3.00400	0
08/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.00500	2.95400	0
08/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.95500	2.90400	0
08/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.90500	2.85400	0
08/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.85500	2.80400	0
08/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.80500	2.75400	0
08/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.75500	2.70400	0
08/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.70500	2.65400	0
08/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.65500	2.60400	0
08/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.60500	2.55400	0
08/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.55500	2.50400	0
08/02/2010	AU\$ / R On 14-June-10	4.25	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
08/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.35400	2.30300	0
08/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.30400	2.25300	0
08/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.30500	2.25500	0
08/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.25500	2.20500	0
08/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.20500	2.15500	0
08/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.15500	2.10500	0
08/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.05400	2.00300	0
08/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.05600	2.00600	0
08/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.00600	1.95600	0
08/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.95600	1.90600	0
08/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.90600	1.85600	0
08/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.85600	1.80600	0
08/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.80700	1.75700	0
08/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.75700	1.70700	0
08/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.70700	1.65700	0
08/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.65700	1.60800	0
08/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.60800	1.55800	0
08/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.55800	1.50800	0
08/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.35400	1.30400	0
08/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.30400	1.25400	0
08/02/2010	AU\$ / R On 15-March-10	5.45	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
08/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.31100	1.26100	0
08/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00700	0
08/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.26100	1.21200	0
08/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00800	0
08/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.21200	1.16300	0
08/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00900	0
08/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.16300	1.11400	0
08/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00900	0.01000	0
08/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.05500	1.00500	0
08/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
08/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.06500	1.01600	0
08/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01100	0.01200	0
08/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.01600	0.96900	0
08/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01200	0.01500	0
08/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.96900	0.92200	0
08/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01500	0.01800	0
08/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.92300	0.87700	0
08/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01900	0.02300	0
08/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.87700	0.83200	0
08/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.02300	0.02800	0
08/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.83200	0.78700	0
08/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02800	0.03300	0
08/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.78800	0.74400	0
08/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.03400	0.04000	0
08/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.74400	0.70200	0
08/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.04000	0.04800	0
08/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.70200	0.66100	0
08/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.04800	0.05700	0
08/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.66100	0.62100	0
08/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.05700	0.06700	0
08/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.62100	0.58200	0
08/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.06700	0.07800	0
08/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.47600	0.43300	0
08/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02200	0.03000	0
08/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.43200	0.39000	0
08/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.02800	0.03700	0
08/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.38900	0.34900	0
08/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03500	0.04600	0
08/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.34700	0.31000	0
08/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.04300	0.05700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.44000	0.40800	0
08/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.13600	0.15400	0
08/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.40800	0.37800	0
08/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.15400	0.17400	0
08/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.37700	0.34900	0
08/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.17300	0.19500	0
08/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.34800	0.32200	0
08/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.19400	0.21800	0
08/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.32100	0.29600	0
08/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.21700	0.24200	0
08/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.29500	0.27200	0
08/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.24100	0.26800	0
08/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.27000	0.25200	0
08/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.26600	0.29800	0
08/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.25100	0.23400	0
08/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.29700	0.33000	0
08/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.23200	0.21700	0
08/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.32800	0.36300	0
08/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.33900	0.32000	0
08/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.39500	0.42700	0
08/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.21500	0.20100	0
08/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.36100	0.39700	0
08/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.19900	0.18600	0
08/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.39500	0.43200	0
08/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.18500	0.17300	0
08/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.43100	0.46900	0
08/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.17100	0.16000	0
08/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.46700	0.50600	0
08/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.15900	0.14900	0
08/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.50500	0.54500	0
08/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.14800	0.13800	0
08/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.54400	0.58400	0
08/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.13700	0.12900	0
08/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.58300	0.62500	0
08/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.64700	1.69800	0
08/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.69700	1.74800	0
08/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02900	0.02800	0
08/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.72500	1.77400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02700	0.02700	0
08/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.77300	1.82300	0
08/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02600	0.02600	0
08/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.82200	1.87200	0
08/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02500	0.02400	0
08/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.87100	1.92000	0
08/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.94600	1.99700	0
08/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02300	0.02200	0
08/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.96900	2.01800	0
08/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02200	0.02100	0
08/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.01800	2.06700	0
08/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02000	0.01900	0
08/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.06600	2.11500	0
08/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01900	0.01800	0
08/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.11500	2.16400	0
08/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01700	0.01600	0
08/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.16300	2.21200	0
08/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01600	0.01500	0
08/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.21200	2.26100	0
08/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01500	0.01400	0
08/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.26100	2.31000	0
08/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01400	0.01300	0
08/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.31000	2.35900	0
08/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01300	0.01200	0
08/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.35900	2.40800	0
08/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01200	0.01100	0
08/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.40800	2.45700	0
08/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01100	0.01000	0
08/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.45700	2.50600	0
08/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.64600	3.69700	0
08/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.69600	3.74700	0
08/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.69800	3.74800	0
08/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.74800	3.79800	0
08/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.79700	3.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.84700	3.89700	0
08/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.94600	3.99700	0
08/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.94700	3.99700	0
08/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.99700	4.04700	0
08/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.04700	4.09700	0
08/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.09700	4.14700	0
08/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.14700	4.19700	0
08/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.19700	4.24700	0
08/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.24700	4.29700	0
08/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.29700	4.34700	0
08/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.34700	4.39700	0
08/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.39700	4.44700	0
08/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.44700	4.49700	0
08/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.64600	5.69700	0
08/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.69600	5.74700	0
08/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.69600	5.74600	0
08/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.74600	5.79600	0
08/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.79600	5.84600	0
08/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.84600	5.89600	0
08/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.94600	5.99700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.94600	5.99600	0
08/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.99600	6.04600	0
08/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.04600	6.09600	0
08/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.09600	6.14600	0
08/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.14600	6.19600	0
08/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.19600	6.24600	0
08/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.24600	6.29600	0
08/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.29600	6.34600	0
08/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.34600	6.39600	0
08/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.39600	6.44600	0
08/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.44600	6.49600	0
08/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.64600	7.69700	0
08/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.69600	7.74700	0
08/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.69600	7.74600	0
08/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.74600	7.79600	0
08/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.79600	7.84600	0
08/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.84600	7.89600	0
08/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.94600	7.99700	0
08/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.94600	7.99600	0
08/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.99600	8.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.04600	8.09600	0
08/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.09600	8.14600	0
08/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.14600	8.19600	0
08/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.19600	8.24600	0
08/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.24600	8.29600	0
08/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.29600	8.34600	0
08/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.34600	8.39600	0
08/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.39600	8.44600	0
08/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.44600	8.49600	0
09/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.14560	8.21140	493
09/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.09600	5.16100	0
09/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.34400	4.40800	0
09/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.29400	4.35800	0
09/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.37800	4.44300	0
09/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.19400	4.25800	0
09/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.27800	4.34300	0
09/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.22800	4.29300	0
09/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.31200	4.37700	0
09/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.26200	4.32700	0
09/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.21200	4.27700	0
09/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.29600	4.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.24600	4.31200	0
09/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.19600	4.26200	0
09/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.14600	4.21200	0
09/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.09700	4.16200	0
09/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.04700	4.11200	0
09/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.99700	4.06300	0
09/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.94700	4.01300	0
09/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.89700	3.96300	0
09/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.84700	3.91300	0
09/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.79800	3.86300	0
09/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.74800	3.81300	0
09/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.69800	3.76400	0
09/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.64800	3.71400	0
09/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.32800	3.39300	0
09/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.27800	3.34300	0
09/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.22900	3.29300	0
09/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.31400	3.37900	0
09/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.26400	3.32900	0
09/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.21400	3.27900	0
09/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.30000	3.36500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.25000	3.31600	0
09/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.20100	3.26600	0
09/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.15100	3.21600	0
09/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.10100	3.16700	0
09/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.05200	3.11700	0
09/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.00200	3.06800	0
09/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.95200	3.01800	0
09/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.90300	2.96800	0
09/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.85300	2.91900	0
09/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.80400	2.86900	0
09/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
09/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.75400	2.82000	0
09/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.70500	2.77000	0
09/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
09/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.65500	2.72100	0
09/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.33000	2.39500	0
09/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.28000	2.34500	0
09/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.23100	2.29500	0
09/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.31900	2.38300	0
09/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00700	0.00600	0
09/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.26900	2.33400	0
09/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.22000	2.28400	0
09/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00800	0.00700	0
09/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.31000	2.37500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01400	0.01400	0
09/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.26100	2.32600	0
09/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01500	0.01500	0
09/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.21100	2.27700	0
09/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01500	0.01600	0
09/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.16200	2.22800	0
09/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01600	0.01700	0
09/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.11300	2.17900	0
09/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.06400	2.12900	0
09/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01800	0.01800	0
09/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.01500	2.08000	0
09/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01900	0.01900	0
09/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.96800	2.03200	0
09/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02200	0.02100	0
09/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.92000	1.98400	0
09/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02400	0.02300	0
09/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.87300	1.93700	0
09/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02700	0.02600	0
09/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.82700	1.89000	0
09/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03100	0.02900	0
09/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.78000	1.84300	0
09/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03400	0.03200	0
09/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.73400	1.79700	0
09/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03800	0.03600	0
09/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.68800	1.75000	0
09/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04200	0.03900	0
09/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.34300	1.40700	0
09/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01500	0.01400	0
09/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.29400	1.35800	0
09/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01600	0.01500	0
09/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.24600	1.31000	0
09/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01800	0.01700	0
09/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.35700	1.41900	0
09/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04500	0.04200	0
09/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.31100	1.37300	0
09/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04900	0.04600	0
09/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.26600	1.32800	0
09/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05400	0.05100	0
09/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.37900	1.43800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08300	0.07700	0
09/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.33700	1.39600	0
09/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09100	0.08500	0
09/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.29500	1.35300	0
09/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09900	0.09200	0
09/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.25300	1.31100	0
09/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10700	0.10000	0
09/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.21300	1.27000	0
09/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11700	0.10900	0
09/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.17300	1.22900	0
09/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12700	0.11800	0
09/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.13300	1.18900	0
09/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13700	0.12800	0
09/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.09700	1.15000	0
09/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.15100	0.13900	0
09/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.06100	1.11300	0
09/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16500	0.15200	0
09/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.02700	1.07800	0
09/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.18100	0.16700	0
09/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.99300	1.04300	0
09/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.19700	0.18200	0
09/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.96000	1.00900	0
09/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.21400	0.19800	0
09/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.92800	0.97600	0
09/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.23200	0.21500	0
09/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.89600	0.94300	0
09/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.25000	0.23200	0
09/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.51400	0.56000	0
09/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.18600	0.16700	0
09/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.48400	0.52900	390
09/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.20600	0.18600	130
09/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.45500	0.49800	100
09/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.22700	0.20500	0
09/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.61500	0.65700	0
09/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.30300	0.28000	0
09/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.58800	0.62900	0
09/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.32600	0.30200	0
09/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.56200	0.60200	0
09/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.35000	0.32500	0
09/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.70100	0.74100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40500	0.38000	0
09/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.67600	0.71500	0
09/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.43000	0.40400	0
09/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.65300	0.69000	0
09/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.45700	0.42900	0
09/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.63000	0.66600	0
09/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.48400	0.45500	0
09/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.60700	0.64300	0
09/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.51100	0.48200	0
09/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.58600	0.62000	0
09/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.54000	0.50900	0
09/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.56500	0.59800	4,400
09/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.56900	0.53700	0
09/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.54600	0.57700	0
09/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.60000	0.56600	0
09/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.52800	0.55800	0
09/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.63200	0.59700	0
09/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.51100	0.54000	0
09/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.66500	0.62900	0
09/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.49400	0.52200	0
09/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.69800	0.66100	0
09/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.47800	0.50500	0
09/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.73200	0.69400	0
09/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.46200	0.48900	0
09/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.76600	0.72800	0
09/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.44700	0.47300	0
09/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.80100	0.76200	0
09/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.43300	0.45700	0
09/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.83700	0.79600	0
09/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.41900	0.44300	117
09/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.87300	0.83200	0
09/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.13800	0.15200	0
09/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.91000	0.85900	0
09/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.26300	0.28300	3,000
09/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.95100	0.90600	0
09/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.12400	0.13600	0
09/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.99600	0.94300	0
09/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.11700	0.12900	0
09/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.03900	0.98600	0
09/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.11100	0.12200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.08300	1.02900	0
09/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10600	0.11600	0
09/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.12800	1.07300	0
09/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.10000	0.11000	0
09/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.17200	1.11700	0
09/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.20900	0.22400	0
09/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.19700	1.14700	0
09/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.31600	0.33400	0
09/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.22000	1.17300	0
09/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30700	0.32400	330
09/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.26100	1.21300	0
09/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.18800	0.20100	0
09/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.32600	1.27400	0
09/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.28900	0.30500	0
09/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.34300	1.29400	0
09/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07400	0.08100	0
09/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.44600	1.38800	0
09/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16900	0.18100	0
09/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.45700	1.40400	0
09/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06800	0.07400	0
09/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.54000	1.48100	0
09/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06400	0.07000	26,596
09/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.58600	1.52700	0
09/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06200	0.06700	0
09/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.63400	1.57400	0
09/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.24400	0.25700	0
09/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.59800	1.54600	0
09/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05600	0.06100	0
09/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.72800	1.66800	0
09/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05400	0.05900	0
09/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.77600	1.71600	0
09/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05200	0.05600	0
09/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.82400	1.76300	0
09/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.13000	0.13800	0
09/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.81800	1.76100	0
09/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12600	0.13400	0
09/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.86400	1.80700	0
09/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.12200	0.13000	0
09/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.91000	1.85300	0
09/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.20300	0.21300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.90700	1.85200	0
09/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19800	0.20700	0
09/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.95200	1.89600	0
09/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.19300	0.20200	0
09/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.99700	1.94100	0
09/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18800	0.19700	300
09/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.04200	1.98600	0
09/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.18400	0.19200	0
09/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.08800	2.03100	0
09/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17900	0.18800	0
09/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.13300	2.07700	0
09/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17500	0.18300	0
09/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.17900	2.12200	0
09/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.17100	0.17900	0
09/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.22500	2.16800	0
09/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16600	0.17400	0
09/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.27000	2.21300	0
09/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.16200	0.17000	0
09/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.31600	2.25900	0
09/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15800	0.16500	0
09/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.36200	2.30400	0
09/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15400	0.16100	0
09/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.40800	2.35000	0
09/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.15000	0.15700	0
09/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.45400	2.39600	0
09/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14600	0.15300	0
09/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.50000	2.44200	0
09/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02000	0.02300	0
09/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.69200	2.63000	0
09/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01900	0.02200	0
09/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.74100	2.67900	0
09/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01800	0.02100	0
09/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.79000	2.72800	0
09/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01700	0.02000	0
09/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.83900	2.77700	0
09/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01600	0.01900	0
09/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.88800	2.82600	0
09/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01600	0.01800	0
09/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.93800	2.87500	0
09/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.10600	3.04200	0
09/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.15600	3.09200	0
09/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.20600	3.14200	0
09/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01300	0.01500	0
09/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.13500	3.07200	0
09/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11300	0.11800	0
09/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.01700	2.95700	0
09/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01100	0.01300	0
09/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.23300	3.17000	0
09/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01100	0.01300	0
09/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.28300	3.22000	0
09/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01000	0.01200	0
09/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.33200	3.26900	0
09/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.38200	3.31800	0
09/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00900	0.01100	0
09/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.43100	3.36800	0
09/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.48100	3.41700	0
09/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.53100	3.46700	0
09/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.69600	3.63200	0
09/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.58000	3.51600	0
09/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.63000	3.56600	0
09/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00700	0.00900	0
09/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.67900	3.61600	0
09/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.72900	3.66500	0
09/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.77900	3.71500	0
09/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04100	0.04300	0
09/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.72900	3.66600	0
09/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04000	0.04200	0
09/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.77800	3.71500	0
09/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03900	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.82700	3.76400	0
09/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08200	0.08500	0
09/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.78600	3.72400	0
09/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08000	0.08300	0
09/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.83400	3.77200	0
09/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07900	0.08200	0
09/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.88300	3.82100	0
09/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07700	0.08000	0
09/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.93100	3.86900	0
09/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07600	0.07900	0
09/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.98000	3.91800	0
09/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07500	0.07700	0
09/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.02900	3.96600	0
09/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07300	0.07600	0
09/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.07700	4.01500	0
09/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07200	0.07500	0
09/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.12600	4.06400	0
09/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07000	0.07300	0
09/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.17400	4.11200	0
09/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06900	0.07200	0
09/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.22300	4.16100	0
09/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06700	0.07000	0
09/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.27100	4.20900	0
09/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06600	0.06900	0
09/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.32000	4.25800	0
09/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06500	0.06700	0
09/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.36900	4.30600	0
09/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06300	0.06600	0
09/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.41700	4.35500	0
09/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.67400	4.61000	0
09/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.72400	4.66000	0
09/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.77400	4.70900	0
09/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.82400	4.75900	0
09/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.87400	4.80900	0
09/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.92400	4.85900	0
09/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.10600	5.04200	0
09/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.15600	5.09200	0
09/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.20600	5.14200	0
09/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.12300	5.05900	0
09/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05100	0.05300	0
09/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.95500	4.89200	0
09/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.22300	5.15800	0
09/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.27300	5.20800	0
09/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.32300	5.25800	0
09/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.50600	5.44200	0
09/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.42300	5.35800	0
09/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.47300	5.40800	0
09/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.52300	5.45800	0
09/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.57300	5.50800	0
09/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.62300	5.55800	0
09/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.80600	5.74200	0
09/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.72300	5.65800	0
09/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.77300	5.70800	0
09/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.70100	5.63700	0
09/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.75100	5.68700	0
09/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01300	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.80100	5.73700	0
09/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03900	0.04000	0
09/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.74300	5.67900	0
09/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03800	0.03900	0
09/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.79200	5.72800	0
09/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03700	0.03900	0
09/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.84100	5.77800	0
09/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03700	0.03800	0
09/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.89100	5.82700	0
09/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03600	0.03700	0
09/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.94000	5.87600	0
09/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03600	0.03700	0
09/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.99000	5.92600	0
09/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03500	0.03600	0
09/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.03900	5.97500	0
09/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03400	0.03600	0
09/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.08800	6.02500	0
09/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03400	0.03500	0
09/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.13800	6.07400	0
09/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03300	0.03400	0
09/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.18700	6.12300	0
09/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03200	0.03300	0
09/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.23600	6.17200	0
09/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03200	0.03300	0
09/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.28600	6.22200	0
09/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03100	0.03200	0
09/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.33500	6.27100	0
09/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03000	0.03200	0
09/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.38400	6.32100	0
09/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.67200	6.60700	0
09/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.72200	6.65700	0
09/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.90600	6.84200	0
09/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.82200	6.75700	0
09/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.87200	6.80700	0
09/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.92200	6.85700	0
09/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02500	0.02500	0
09/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.92900	6.86400	0
09/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.65600	7.59200	0
09/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.70600	7.64200	0
09/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.62200	7.55700	0
09/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.80600	7.74200	0
09/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.72200	7.65700	0
09/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.77200	7.70700	0
09/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.69000	7.62500	0
09/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.74000	7.67500	0
09/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.78900	7.72500	0
09/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01800	0.01900	0
09/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.72200	7.65800	0
09/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01800	0.01900	0
09/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.77200	7.70800	0
09/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01800	0.01800	0
09/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.82200	7.75700	0
09/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.87100	7.80700	0
09/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.92100	7.85700	0
09/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01700	0.01700	0
09/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.97100	7.90600	0
09/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01700	0.01700	0
09/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.02100	7.95600	0
09/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01600	0.01700	0
09/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.07000	8.00600	0
09/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01600	0.01600	0
09/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.12000	8.05500	0
09/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01500	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.16900	8.10500	0
09/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01500	0.01600	0
09/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.21900	8.15500	0
09/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01400	0.01500	0
09/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.26800	8.20400	0
09/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01400	0.01500	0
09/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.31800	8.25400	0
09/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01400	0.01400	0
09/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.36800	8.30300	0
09/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.67200	8.60700	0
09/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.72200	8.65700	0
09/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.90600	8.84200	0
09/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.82200	8.75700	0
09/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.87200	8.80700	0
09/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.92200	8.85700	0
09/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.62200	9.55700	0
09/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.50520	12.57780	1,261
09/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.25200	4.32300	0
09/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.40400	4.47600	0
09/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.15200	4.22300	0
09/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.10200	4.17300	0
09/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.25500	4.32600	0
09/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.15500	4.22600	0
09/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
09/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.10500	4.17700	0
09/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.05500	4.12700	0
09/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.95600	4.02700	0
09/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.90600	3.97700	0
09/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.65200	3.72300	0
09/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.60200	3.67300	0
09/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.75600	3.82800	0
09/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.70600	3.77800	0
09/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.65600	3.72800	0
09/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.60600	3.67800	0
09/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.55700	3.62800	0
09/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.50700	3.57800	0
09/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.45700	3.52800	0
09/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00200	0
09/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.40700	3.47900	0
09/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.35700	3.42900	0
09/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.30800	3.37900	0
09/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00300	0
09/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.25800	3.32900	0
09/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00300	0
09/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.20800	3.27900	0
09/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00300	0
09/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.15800	3.23000	0
09/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.10900	3.18000	0
09/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00400	0
09/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.05900	3.13000	0
09/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00400	0
09/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.00900	3.08100	0
09/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.96000	3.03100	0
09/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00500	0
09/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.91000	2.98100	0
09/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00600	0.00500	0
09/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.86000	2.93100	0
09/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00500	0
09/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.81100	2.88200	0
09/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00700	0.00600	0
09/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.76100	2.83200	0
09/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00700	0.00600	0
09/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.71100	2.78300	0
09/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.66200	2.73300	0
09/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00800	0.00700	0
09/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.61200	2.68300	0
09/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00700	0
09/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.56300	2.63400	0
09/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00900	0.00800	0
09/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.51300	2.58400	0
09/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00900	0.00800	0
09/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.46400	2.53500	0
09/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01000	0.00900	0
09/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.41400	2.48500	0
09/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01000	0.00900	0
09/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.36500	2.43600	0
09/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01100	0.01000	0
09/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.31600	2.38700	0
09/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01200	0.01100	0
09/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.26600	2.33700	0
09/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01200	0.01100	0
09/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.21700	2.28800	0
09/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01300	0.01200	0
09/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.16800	2.23900	0
09/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01400	0.01300	0
09/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.11900	2.18900	0
09/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01500	0.01300	0
09/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.06900	2.14000	0
09/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01500	0.01400	0
09/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.02000	2.09100	0
09/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01600	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.97200	2.04200	0
09/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01800	0.01600	0
09/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.92400	1.99400	0
09/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02000	0.01800	0
09/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.87600	1.94500	0
09/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02200	0.01900	0
09/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.82800	1.89700	0
09/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02400	0.02100	0
09/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.78000	1.84900	0
09/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02600	0.02300	0
09/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.73200	1.80100	0
09/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02800	0.02500	0
09/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.68500	1.75400	0
09/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03100	0.02800	0
09/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.63800	1.70600	0
09/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03400	0.03000	0
09/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.59100	1.65900	0
09/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03700	0.03300	0
09/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.54400	1.61200	0
09/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.04000	0.03600	0
09/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.49800	1.56500	0
09/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04400	0.03900	0
09/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.45200	1.51800	0
09/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04800	0.04200	0
09/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.40600	1.47200	0
09/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05200	0.04600	0
09/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.36000	1.42600	0
09/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05600	0.05000	0
09/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.31500	1.38000	0
09/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.06100	0.05400	0
09/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.27000	1.33500	0
09/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06600	0.05900	0
09/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.22600	1.29000	0
09/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.07200	0.06400	0
09/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.18200	1.24500	0
09/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07800	0.06900	0
09/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.13800	1.20100	0
09/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.08400	0.07500	0
09/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.09500	1.15700	0
09/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.09100	0.08100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.05600	1.11400	0
09/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.10200	0.08800	0
09/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.01600	1.07400	0
09/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.11200	0.09800	0
09/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.97800	1.03500	0
09/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.12400	0.10900	0
09/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.94100	0.99600	0
09/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.13700	0.12000	0
09/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.90400	0.95800	0
09/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.15000	0.13200	0
09/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.86900	0.92100	0
09/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.16500	0.14500	0
09/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.83400	0.88500	0
09/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.18000	0.15900	0
09/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.80000	0.85000	0
09/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.19600	0.17400	0
09/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.76700	0.81500	0
09/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.21300	0.18900	0
09/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.73500	0.78200	0
09/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.23100	0.20600	0
09/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.70400	0.74900	0
09/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.25000	0.22300	0
09/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.67300	0.71800	0
09/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.26900	0.24200	0
09/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.64400	0.68700	0
09/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.29000	0.26100	0
09/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.61500	0.65700	0
09/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.31100	0.28100	0
09/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.58800	0.62800	28
09/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.33400	0.30200	0
09/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.56100	0.60000	0
09/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.35700	0.32400	0
09/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.53600	0.57300	0
09/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.38200	0.34700	0
09/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.51100	0.54700	0
09/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.40700	0.37100	0
09/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.48700	0.52200	0
09/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.43300	0.39600	0
09/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.46400	0.49700	0
09/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.46000	0.42100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.44500	0.47400	0
09/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.49100	0.44800	0
09/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.42600	0.45400	0
09/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.52200	0.47800	0
09/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.40800	0.43500	8,032
09/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.55400	0.50900	0
09/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.39100	0.41700	0
09/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.58700	0.54100	0
09/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.37500	0.39900	0
09/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.62100	0.57300	0
09/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.35900	0.38300	0
09/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.65500	0.60700	0
09/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.34500	0.36700	0
09/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.69100	0.64100	0
09/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.57300	0.61000	0
09/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.74800	0.71200	0
09/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.33000	0.35200	0
09/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.72600	0.67600	0
09/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.59000	0.58800	0
09/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.81500	0.74000	0
09/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.31700	0.33800	0
09/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.76300	0.71200	0
09/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.56900	0.60500	0
09/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.84400	0.80700	0
09/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.30400	0.32400	0
09/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.80000	0.74800	0
09/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.29200	0.31100	0
09/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.83800	0.78500	0
09/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.28000	0.29800	0
09/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.87600	0.82200	0
09/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.26900	0.28600	0
09/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.91500	0.86000	0
09/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.25800	0.27500	0
09/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.95400	0.89900	0
09/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.24800	0.26400	0
09/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.99400	0.93800	0
09/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.23800	0.25400	0
09/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.03400	0.97800	0
09/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.22900	0.24400	0
09/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.07500	1.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.22000	0.23400	0
09/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.11600	1.05800	0
09/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.21200	0.22500	0
09/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.15800	1.09900	0
09/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.20400	0.21700	0
09/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.20000	1.14100	0
09/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.19600	0.20900	0
09/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.24200	1.18300	0
09/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.18900	0.20100	11,194
09/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.28500	1.22500	0
09/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.18200	0.19300	0
09/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.32800	1.26700	0
09/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.17500	0.18600	0
09/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.37100	1.31000	0
09/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.16900	0.17900	0
09/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.41500	1.35300	0
09/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.16300	0.17300	0
09/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.45900	1.39700	0
09/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.15700	0.16700	0
09/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.50300	1.44100	0
09/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.15200	0.16100	0
09/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.54800	1.48500	0
09/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.14600	0.15500	0
09/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.59200	1.52900	0
09/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.14100	0.15000	0
09/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.63700	1.57400	0
09/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.13700	0.14500	0
09/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.68300	1.61900	0
09/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.13200	0.14000	0
09/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.72800	1.66400	0
09/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.12800	0.13500	0
09/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.77400	1.70900	0
09/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.12300	0.13100	0
09/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.81900	1.75500	0
09/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.11900	0.12600	0
09/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.86500	1.80000	0
09/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.11600	0.12200	0
09/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.91200	1.84600	0
09/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.11200	0.11800	0
09/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.95800	1.89200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.10800	0.11500	0
09/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.00400	1.93900	0
09/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.10500	0.11100	0
09/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.05100	1.98500	0
09/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.10200	0.10800	0
09/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.09800	2.03200	0
09/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.09800	0.10400	0
09/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.14400	2.07800	0
09/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.09400	0.10000	8,032
09/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.19000	2.12400	0
09/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00200	0.00400	0
09/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.35000	2.28100	0
09/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.08700	0.09300	0
09/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.28300	2.21700	0
09/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.08400	0.09000	0
09/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.33000	2.26400	0
09/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.08100	0.08600	0
09/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.37700	2.31000	0
09/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.07800	0.08300	0
09/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.42400	2.35700	0
09/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.07500	0.08000	0
09/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.47100	2.40400	0
09/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.07200	0.07700	0
09/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.51800	2.45100	0
09/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.07000	0.07500	0
09/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.56600	2.49900	0
09/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.06700	0.07200	0
09/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.61300	2.54600	0
09/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.06500	0.06900	0
09/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.66100	2.59300	0
09/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.06300	0.06700	0
09/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.70900	2.64100	0
09/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.06000	0.06500	0
09/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.75600	2.68900	0
09/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.05800	0.06200	0
09/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.80400	2.73600	0
09/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.05600	0.06000	0
09/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.85200	2.78400	0
09/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.05400	0.05800	0
09/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.90000	2.83200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.05200	0.05600	0
09/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.94800	2.88000	0
09/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.05100	0.05400	0
09/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.99700	2.92800	0
09/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.04900	0.05200	0
09/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.04500	2.97600	0
09/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.04700	0.05100	0
09/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.09300	3.02500	0
09/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04600	0.04900	0
09/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.14200	3.07300	0
09/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.04400	0.04700	0
09/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.19000	3.12100	0
09/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.04300	0.04600	0
09/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.23900	3.17000	0
09/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.04100	0.04400	0
09/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.28700	3.21800	0
09/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.04000	0.04300	0
09/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.33600	3.26700	0
09/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.03900	0.04200	0
09/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.38500	3.31600	0
09/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.03800	0.04000	0
09/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.43400	3.36400	0
09/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03600	0.03900	0
09/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.48200	3.41300	0
09/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03500	0.03800	0
09/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.53100	3.46200	0
09/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03400	0.03700	0
09/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.58000	3.51100	0
09/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.03300	0.03500	0
09/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.62900	3.55900	0
09/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.03200	0.03400	0
09/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.67800	3.60800	0
09/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.03100	0.03300	0
09/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.72700	3.65700	0
09/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.03000	0.03200	0
09/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.77600	3.70600	0
09/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.02900	0.03100	0
09/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.82500	3.75500	0
09/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.02800	0.03000	0
09/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.87400	3.80400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.02800	0.03000	0
09/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.92400	3.85400	0
09/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02700	0.02900	0
09/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.97300	3.90300	0
09/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02600	0.02800	0
09/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.02200	3.95200	0
09/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02500	0.02700	0
09/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.07100	4.00100	0
09/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02300	0.02600	0
09/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.11900	4.05000	0
09/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.02200	0.02400	0
09/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.16800	4.09800	0
09/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.02100	0.02300	0
09/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.21700	4.14700	0
09/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.02000	0.02200	0
09/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.26600	4.19600	0
09/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01900	0.02100	0
09/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.31500	4.24500	0
09/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01800	0.02000	0
09/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.36400	4.29400	0
09/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01700	0.01900	0
09/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.41300	4.34300	0
09/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.46300	4.39200	0
09/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01600	0.01700	0
09/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.51200	4.44100	0
09/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01500	0.01600	0
09/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.56100	4.49000	0
09/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01400	0.01600	0
09/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.61000	4.54000	0
09/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01300	0.01500	0
09/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.65900	4.58900	0
09/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.70900	4.63800	0
09/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.75800	4.68700	0
09/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.80800	4.73700	0
09/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01100	0.01200	0
09/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.85700	4.78600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.90600	4.83500	0
09/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.95600	4.88500	0
09/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.00500	4.93400	0
09/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00900	0.01000	0
09/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.05500	4.98400	0
09/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.10400	5.03300	0
09/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.15400	5.08300	0
09/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00800	0.00800	11,194
09/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.20400	5.13200	0
09/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.25300	5.18200	0
09/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.30300	5.23100	0
09/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.35200	5.28100	0
09/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.40200	5.33100	0
09/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.45200	5.38000	0
09/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.50200	5.43000	0
09/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.55100	5.48000	0
09/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.60100	5.52900	0
09/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.65100	5.57900	0
09/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.70000	5.62900	0
09/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.75000	5.67900	0
09/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.80000	5.72800	0
09/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.85000	5.77800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.90000	5.82800	0
09/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.94900	5.87800	0
09/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.99900	5.92800	0
09/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.04900	5.97700	0
09/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.09900	6.02700	0
09/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.14900	6.07700	0
09/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.19900	6.12700	0
09/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.24900	6.17700	0
09/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.29900	6.22700	0
09/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.34900	6.27700	0
09/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.39900	6.32700	0
09/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.44800	6.37700	0
09/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.49800	6.42700	0
09/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.54800	6.47600	0
09/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.59800	6.52600	0
09/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.64800	6.57600	0
09/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.69800	6.62600	0
09/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.74800	6.67600	0
09/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.79800	6.72600	0
09/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.84800	6.77600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.89800	6.82600	0
09/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.94800	6.87600	0
09/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.99800	6.92600	0
09/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.04800	6.97600	0
09/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.09800	7.02600	0
09/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.14800	7.07600	0
09/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.19800	7.12600	0
09/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.24800	7.17600	0
09/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.29800	7.22600	0
09/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.34800	7.27600	0
09/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.39800	7.32600	0
09/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.44700	7.37600	0
09/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.49700	7.42600	0
09/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.54700	7.47600	0
09/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.59700	7.52500	0
09/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.64700	7.57500	0
09/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.69700	7.62500	0
09/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.74700	7.67500	0
09/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.79700	7.72500	0
09/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.84700	7.77500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.89700	7.82500	0
09/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.94700	7.87500	0
09/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.99700	7.92500	0
09/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.04700	7.97500	0
09/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.09700	8.02500	0
09/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.34800	8.27700	0
09/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.39800	8.32700	0
09/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.24700	8.17500	0
09/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.29700	8.22500	0
09/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.34700	8.27500	0
09/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.39700	8.32500	0
09/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.44700	8.37500	0
09/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.49700	8.42500	0
09/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.54700	8.47500	0
09/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.59700	8.52500	0
09/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.64700	8.57500	0
09/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.69700	8.62500	0
09/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.74700	8.67500	0
09/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.79700	8.72500	0
09/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.84600	8.77500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.89600	8.82500	0
09/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.94600	8.87400	0
09/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.99600	8.92400	0
09/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.04600	8.97400	0
09/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.09600	9.02400	0
09/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.14600	9.07400	0
09/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.19600	9.12400	0
09/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.24600	9.17400	0
09/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.29600	9.22400	0
09/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.34600	9.27400	0
09/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.39600	9.32400	0
09/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.44600	9.37400	0
09/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.49600	9.42400	0
09/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.54600	9.47400	0
09/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.59600	9.52400	0
09/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.64600	9.57400	0
09/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.69600	9.62400	0
09/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.74600	9.67400	0
09/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.79600	9.72400	0
09/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.84600	9.77400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.89600	9.82400	0
09/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.94600	9.87400	0
09/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.99600	9.92400	0
09/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.04600	9.97400	0
09/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08820	0.08900	0
09/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01835	0.01916	0
09/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00015	0.00016	0
09/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00975	0.01040	0
09/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00155	0.00140	0
09/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00476	0.00517	0
09/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00656	0.00617	0
09/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.18320	11.19970	155
09/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.54700	3.56500	0
09/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.49700	3.51500	0
09/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.44700	3.46500	0
09/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.39700	3.41500	0
09/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.53000	3.54800	0
09/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.48000	3.49800	0
09/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.43000	3.44800	0
09/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.38000	3.39800	0
09/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.33000	3.34800	0
09/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.28000	3.29800	0
09/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.23000	3.24800	0
09/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.99700	3.01500	0
09/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.13100	3.14800	0
09/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.08100	3.09800	0
09/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00100	0
09/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.03100	3.04900	0
09/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.34500	3.36300	0
09/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.29500	3.31300	0
09/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.24600	3.26400	0
09/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.19700	3.21400	0
09/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
09/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.59700	2.61500	0
09/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.09800	3.11600	0
09/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01600	0
09/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.68200	2.70000	0
09/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.99900	3.01700	0
09/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01700	0
09/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.95000	2.96800	0
09/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01800	0
09/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.53300	2.55100	0
09/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.48300	2.50100	0
09/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.80300	2.82100	0
09/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.02100	0
09/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.38300	2.40100	0
09/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.33400	2.35200	0
09/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.65600	2.67500	0
09/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02500	0
09/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.23400	2.25300	0
09/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.99700	2.01500	0
09/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.13500	2.15300	0
09/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
09/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.08600	2.10400	0
09/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.03600	2.05400	0
09/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.36400	2.38500	0
09/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03100	0.03500	0
09/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.31600	2.33700	0
09/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03300	0.03700	0
09/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.26700	2.28900	0
09/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03400	0.03900	0
09/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.21900	2.24100	0
09/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03600	0.04100	0
09/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.59700	1.61500	0
09/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.12300	2.14600	0
09/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04000	0.04600	0
09/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.69200	1.71100	0
09/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.02700	2.05100	0
09/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04400	0.05100	0
09/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.98100	2.00500	0
09/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04800	0.05500	0
09/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.54600	1.56600	0
09/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01700	0.01900	0
09/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.49800	1.51800	0
09/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01900	0.02100	0
09/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.84600	1.87100	0
09/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06300	0.07100	0
09/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.40100	1.42200	0
09/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02200	0.02500	0
09/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.35300	1.37400	0
09/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02400	0.02700	0
09/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.71300	1.73900	0
09/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08000	0.08900	0
09/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.25800	1.28000	0
09/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02900	0.03300	0
09/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.00000	1.01900	0
09/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.16400	1.18700	0
09/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03500	0.04000	0
09/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.11700	1.14000	0
09/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03800	0.04300	0
09/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.07000	1.09400	0
09/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04100	0.04700	0
09/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.46000	1.48800	0
09/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.12700	0.13800	0
09/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.41900	1.44800	0
09/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.13600	0.14800	0
09/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.37900	1.40800	0
09/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.14600	0.15800	0
09/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.33900	1.36900	0
09/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.15600	0.16900	0
09/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.62100	0.64100	0
09/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02400	0.02600	0
09/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.26200	1.29200	0
09/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.17900	0.19200	0
09/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.78700	0.81000	0
09/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.10800	0.11300	0
09/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.18600	1.21700	0
09/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.20300	0.21700	0
09/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.15200	1.18400	0
09/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.21900	0.23400	0
09/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.68000	0.70500	20
09/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.15100	0.15800	271
09/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.64700	0.67100	0
09/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.16800	0.17400	0
09/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.05600	1.08800	0
09/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.27300	0.28800	0
09/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.58400	0.60800	0
09/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.20500	0.21100	0
09/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.55400	0.57800	0
09/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.22500	0.23100	0
09/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.96600	0.99800	0
09/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.33300	0.34800	0
09/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.49700	0.52200	0
09/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.26800	0.27500	0
09/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.18300	0.20400	0
09/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.18600	0.18900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.44500	0.47000	0
09/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.31600	0.32300	0
09/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.42100	0.44500	0
09/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.34200	0.34800	0
09/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.39800	0.42200	0
09/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.36900	0.37500	0
09/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.80600	0.83800	0
09/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.47300	0.48800	0
09/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.78200	0.81400	0
09/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.49900	0.51400	0
09/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.75800	0.79000	0
09/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.52500	0.54000	0
09/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.73500	0.76700	0
09/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.55200	0.56700	0
09/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.06400	0.07700	0
09/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.46700	0.46200	0
09/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.69200	0.72300	0
09/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.60900	0.62300	0
09/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.27700	0.29600	0
09/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.59800	0.59900	0
09/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.65100	0.68200	0
09/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.66800	0.68200	0
09/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.63200	0.66300	0
09/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.69900	0.71300	0
09/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.23800	0.25500	25
09/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.70900	0.70800	0
09/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.22600	0.24300	0
09/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.74700	0.74600	0
09/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.58100	0.61000	0
09/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.79800	0.81000	0
09/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.20500	0.22100	0
09/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.82600	0.82400	0
09/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.19500	0.21000	0
09/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.86600	0.86300	0
09/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.53400	0.56200	0
09/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.90100	0.91200	0
09/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.17700	0.19100	0
09/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.94800	0.94400	0
09/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.01200	0.01500	0
09/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.01500	1.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.33500	0.35500	0
09/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.99300	0.99700	0
09/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.16100	0.17400	0
09/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.03200	1.02700	0
09/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.15400	0.16700	0
09/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.07500	1.07000	0
09/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.14700	0.15900	0
09/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.11800	1.11200	0
09/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.45300	0.47900	0
09/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.12000	1.12900	0
09/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.44100	0.46700	0
09/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.15800	1.16700	0
09/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.43000	0.45500	0
09/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.19700	1.20500	0
09/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.41900	0.44400	0
09/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.23600	1.24400	0
09/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.40800	0.43300	0
09/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.27500	1.28300	0
09/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.39800	0.42200	0
09/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.31500	1.32200	0
09/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.10800	0.11700	0
09/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.42900	1.42000	0
09/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.37800	0.40100	0
09/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.39500	1.40100	0
09/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.36800	0.39200	0
09/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.43500	1.44200	0
09/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.70500	1.68700	0
09/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.34200	0.36400	0
09/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.55900	1.56400	0
09/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.85400	1.83700	0
09/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.31800	0.33900	0
09/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.68500	1.68900	0
09/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
09/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.95400	1.93600	0
09/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.05400	2.03600	0
09/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.10400	2.08600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.15400	2.13600	0
09/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.27800	0.29600	0
09/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.94500	1.94600	0
09/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.25400	2.23600	0
09/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.26600	0.28400	0
09/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.03300	2.03400	0
09/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.35300	2.33600	0
09/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.40300	2.38600	0
09/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.45300	2.43600	0
09/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.50300	2.48500	0
09/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.55300	2.53500	0
09/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.60300	2.58500	0
09/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.03800	0.04400	0
09/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.50900	2.49700	0
09/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.03600	0.04200	0
09/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.55700	2.54500	0
09/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.03400	0.04000	0
09/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.60500	2.59300	0
09/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.03200	0.03800	0
09/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.65300	2.64100	0
09/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.03100	0.03600	0
09/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.70200	2.68900	0
09/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.02900	0.03500	0
09/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.75000	2.73800	0
09/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.02800	0.03300	0
09/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.79900	2.78600	0
09/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.00300	2.98500	0
09/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.02500	0.03000	0
09/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.89600	2.88300	0
09/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.02400	0.02900	0
09/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.94500	2.93200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02200	0.02700	0
09/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.99300	2.98000	0
09/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.18000	0.19300	0
09/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.84700	2.84300	0
09/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.17600	0.18900	0
09/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.89300	2.88900	0
09/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.17300	0.18500	0
09/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.94000	2.93500	0
09/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.16900	0.18200	0
09/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.98600	2.98200	0
09/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.40300	3.38500	0
09/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.16200	0.17500	0
09/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.07900	3.07500	0
09/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01600	0.02000	0
09/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.33700	3.32300	0
09/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.15600	0.16800	0
09/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.17300	3.16800	0
09/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.15300	0.16500	0
09/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.22000	3.21500	0
09/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.70300	3.68500	0
09/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.14500	0.15600	0
09/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.36200	3.35600	0
09/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.85300	3.83500	0
09/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.13700	0.14800	0
09/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.50400	3.49800	0
09/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.05300	4.03500	0
09/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.10300	4.08500	0
09/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.15300	4.13500	0
09/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.12300	0.13300	0
09/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.79000	3.78300	0
09/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.25300	4.23500	0
09/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.11900	0.12900	0
09/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.88600	3.87900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.35300	4.33500	0
09/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.40300	4.38500	0
09/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.45300	4.43500	0
09/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.50300	4.48500	0
09/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.55300	4.53500	0
09/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.60300	4.58500	0
09/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00500	0.00700	0
09/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.47600	4.46000	0
09/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00500	0.00600	0
09/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.52600	4.50900	0
09/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00400	0.00600	0
09/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.57500	4.55900	0
09/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00400	0.00600	0
09/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.62500	4.60900	0
09/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.67500	4.65800	0
09/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.72500	4.70800	0
09/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00400	0.00500	0
09/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.77500	4.75800	0
09/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.00300	4.98500	0
09/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.87400	4.85700	0
09/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.92400	4.90700	0
09/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.97400	4.95700	0
09/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.08600	0.09400	0
09/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.75300	4.74400	0
09/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.08500	0.09200	0
09/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.80200	4.79200	0
09/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.08300	0.09100	0
09/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.85000	4.84100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.08200	0.08900	0
09/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.89900	4.88900	0
09/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.40300	5.38500	0
09/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07900	0.08600	0
09/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.99600	4.98600	0
09/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.32300	5.30600	0
09/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.07600	0.08300	0
09/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.09300	5.08300	0
09/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.07500	0.08200	0
09/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.14200	5.13200	0
09/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.07100	0.07800	0
09/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.28800	5.27800	0
09/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06800	0.07500	0
09/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.43500	5.42500	0
09/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.06200	0.06800	0
09/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.72900	5.71800	0
09/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.06000	0.06600	0
09/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.82700	5.81600	0
09/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.45300	6.43500	0
09/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.50300	6.48500	0
09/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.55300	6.53500	0
09/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.60300	6.58500	0
09/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.47200	6.45400	0
09/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.52200	6.50400	0
09/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.57200	6.55400	0
09/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.62200	6.60400	0
09/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.67200	6.65400	0
09/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.72200	6.70400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.77200	6.75400	0
09/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.00300	6.98500	0
09/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.87200	6.85400	0
09/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.92200	6.90400	0
09/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.97200	6.95400	0
09/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.04400	0.04900	0
09/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.71100	6.69900	0
09/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.04300	0.04800	0
09/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.76000	6.74800	0
09/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.04200	0.04700	0
09/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.80900	6.79700	0
09/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.04100	0.04700	0
09/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.85800	6.84700	0
09/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.40300	7.38500	0
09/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.04000	0.04500	0
09/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.95700	6.94500	0
09/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.32100	7.30400	0
09/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03800	0.04300	0
09/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.05500	7.04300	0
09/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03800	0.04300	0
09/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.10500	7.09300	0
09/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03600	0.04100	0
09/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.25300	7.24100	0
09/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03400	0.03900	0
09/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.40100	7.38900	0
09/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03100	0.03500	0
09/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.69800	7.68500	0
09/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03000	0.03400	0
09/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.79700	7.78400	0
09/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.45300	8.43500	0
09/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.50300	8.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.55300	8.53500	0
09/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.60300	8.58500	0
09/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.47100	8.45300	0
09/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.52100	8.50300	0
09/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.57100	8.55300	0
09/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.62100	8.60300	0
09/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.67100	8.65300	0
09/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.72100	8.70300	0
09/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.77100	8.75300	0
09/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.00300	8.98500	0
09/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.87100	8.85300	0
09/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.92100	8.90300	0
09/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.97100	8.95300	0
09/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01900	0.02300	0
09/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.68600	8.67300	0
09/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01900	0.02200	0
09/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.73600	8.72200	0
09/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01800	0.02200	0
09/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.78500	8.77200	0
09/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01800	0.02100	0
09/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.83500	8.82100	0
09/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.40300	9.38500	0
09/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01700	0.02000	0
09/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.93400	8.92000	0
09/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.32100	9.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01600	0.01900	0
09/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.03300	9.01900	0
09/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01600	0.01900	0
09/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.08300	9.06900	0
09/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01500	0.01700	0
09/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.23200	9.21700	0
09/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01300	0.01600	0
09/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.38000	9.36600	0
09/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01200	0.01400	0
09/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.67900	9.66400	0
09/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01100	0.01300	0
09/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.77800	9.76300	0
09/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.84300	6.85080	420
09/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.34600	4.35400	0
09/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.29600	4.30400	0
09/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.29700	4.30500	0
09/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.24700	4.25500	0
09/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.19700	4.20500	0
09/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.14700	4.15500	0
09/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.04600	4.05400	0
09/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.04700	4.05500	0
09/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.99700	4.00500	0
09/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.94700	3.95500	0
09/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.89700	3.90500	0
09/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.84700	3.85500	0
09/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.79700	3.80500	0
09/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.74700	3.75500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.69700	3.70500	0
09/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.64700	3.65500	0
09/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.59700	3.60500	0
09/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.54700	3.55500	0
09/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.34600	3.35400	0
09/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.29600	3.30400	0
09/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.29700	3.30500	0
09/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.24700	3.25500	0
09/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.19700	3.20500	0
09/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.14700	3.15500	0
09/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.04600	3.05400	0
09/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.04700	3.05500	0
09/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.99700	3.00500	0
09/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.94700	2.95500	0
09/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.89700	2.90500	0
09/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.84700	2.85500	0
09/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.79700	2.80500	0
09/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.74700	2.75500	0
09/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.69700	2.70500	0
09/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.64700	2.65500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.59700	2.60500	0
09/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.54700	2.55500	0
09/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.34600	2.35400	0
09/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.29600	2.30400	0
09/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.29700	2.30500	0
09/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.24700	2.25500	0
09/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.19800	2.20500	0
09/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.14800	2.15500	0
09/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.04600	2.05400	0
09/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.04800	2.05600	0
09/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.99800	2.00600	0
09/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.94800	1.95600	0
09/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.89900	1.90600	0
09/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.84900	1.85600	0
09/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.79900	1.80700	0
09/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.74900	1.75700	0
09/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.69900	1.70700	0
09/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.65000	1.65700	0
09/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.60000	1.60800	0
09/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.55000	1.55800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
09/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.34600	1.35400	0
09/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.29600	1.30400	0
09/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.30300	1.31100	0
09/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00600	0.00700	0
09/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.25400	1.26100	0
09/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.20400	1.21200	0
09/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00700	0.00800	0
09/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.15500	1.16300	0
09/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00800	0.00900	0
09/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.04700	1.05500	0
09/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.05700	1.06500	0
09/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01000	0.01100	0
09/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.00800	1.01600	0
09/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01100	0.01200	0
09/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.96100	0.96900	0
09/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01400	0.01500	0
09/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.91500	0.92300	0
09/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01800	0.01900	0
09/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.86900	0.87700	0
09/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.02200	0.02300	0
09/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.82400	0.83200	0
09/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02700	0.02800	0
09/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.78000	0.78800	0
09/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.03300	0.03400	0
09/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.73700	0.74400	0
09/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.04000	0.04000	0
09/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.69500	0.70200	0
09/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.04800	0.04800	0
09/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.65400	0.66100	0
09/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.05700	0.05700	0
09/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.61400	0.62100	0
09/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.06700	0.06700	0
09/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.46800	0.47600	0
09/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02200	0.02200	0
09/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.42400	0.43200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.02800	0.02800	0
09/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.38100	0.38900	0
09/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03500	0.03500	0
09/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.33900	0.34700	0
09/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.04300	0.04300	0
09/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.43400	0.44000	0
09/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.13700	0.13600	0
09/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.40200	0.40800	0
09/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.15500	0.15400	0
09/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.37200	0.37700	0
09/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.17500	0.17300	0
09/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.34300	0.34800	0
09/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.19600	0.19400	0
09/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.31600	0.32100	0
09/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.21900	0.21700	0
09/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.29000	0.29500	0
09/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.24300	0.24100	0
09/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.26600	0.27000	0
09/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.26900	0.26600	0
09/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.24600	0.25100	0
09/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.29900	0.29700	0
09/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.22800	0.23200	0
09/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.33100	0.32800	0
09/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.33500	0.33900	0
09/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.39900	0.39500	0
09/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.21100	0.21500	0
09/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.36400	0.36100	0
09/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.19600	0.19900	0
09/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.39900	0.39500	0
09/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.18200	0.18500	0
09/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.43500	0.43100	0
09/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.16800	0.17100	0
09/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.47100	0.46700	0
09/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.15600	0.15900	0
09/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.50900	0.50500	0
09/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.14500	0.14800	0
09/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.54800	0.54400	0
09/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.13400	0.13700	0
09/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.58700	0.58300	0
09/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.65500	1.64700	0
09/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.70500	1.69700	0
09/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02800	0.02900	0
09/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.73100	1.72500	0
09/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02700	0.02700	0
09/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.78000	1.77300	0
09/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02500	0.02600	0
09/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.82800	1.82200	0
09/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02400	0.02500	0
09/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.87700	1.87100	0
09/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.95400	1.94600	0
09/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02200	0.02300	0
09/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.97500	1.96900	0
09/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02100	0.02200	0
09/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.02400	2.01800	0
09/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02000	0.02000	0
09/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.07300	2.06600	0
09/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01800	0.01900	0
09/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.12100	2.11500	0
09/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01700	0.01700	0
09/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.17000	2.16300	0
09/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01600	0.01600	0
09/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.21900	2.21200	0
09/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01400	0.01500	0
09/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.26700	2.26100	0
09/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.31600	2.31000	0
09/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01200	0.01300	0
09/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.36500	2.35900	0
09/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01100	0.01200	0
09/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.41400	2.40800	0
09/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01100	0.01100	0
09/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.46400	2.45700	0
09/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.65400	3.64600	0
09/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.70400	3.69600	0
09/02/2010	AU\$ / R On 14-June-10	10.50	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
09/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.70500	3.69800	0
09/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.75500	3.74800	0
09/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.80400	3.79700	0
09/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.85400	3.84700	0
09/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.95400	3.94600	0
09/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.95400	3.94700	0
09/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.00400	3.99700	0
09/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.05400	4.04700	0
09/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.10400	4.09700	0
09/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.15400	4.14700	0
09/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.20400	4.19700	0
09/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.25400	4.24700	0
09/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.30400	4.29700	0
09/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.35400	4.34700	0
09/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.40400	4.39700	0
09/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.45400	4.44700	0
09/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.65400	5.64600	0
09/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.70400	5.69600	0
09/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.70300	5.69600	0
09/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.75300	5.74600	0
09/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.80300	5.79600	0
09/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.85300	5.84600	0
09/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.95400	5.94600	0
09/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.95300	5.94600	0
09/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.00300	5.99600	0
09/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.05300	6.04600	0
09/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.10300	6.09600	0
09/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.15300	6.14600	0
09/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.20300	6.19600	0
09/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.25300	6.24600	0
09/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.30300	6.29600	0
09/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.35300	6.34600	0
09/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.40300	6.39600	0
09/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.45300	6.44600	0
09/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.65400	7.64600	0
09/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.70400	7.69600	0
09/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.70300	7.69600	0
09/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.75300	7.74600	0
09/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.80300	7.79600	0
09/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.85300	7.84600	0
09/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.95400	7.94600	0
09/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.95300	7.94600	0
09/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.00300	7.99600	0
09/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.05300	8.04600	0
09/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.10300	8.09600	0
09/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.15300	8.14600	0
09/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.20300	8.19600	0
09/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.25300	8.24600	0
09/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.30300	8.29600	0
09/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.35300	8.34600	0
09/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.40300	8.39600	0
09/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.45300	8.44600	0
10/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.15230	8.14560	493
10/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.10200	5.09600	0
10/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.35300	4.34400	0
10/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.30300	4.29400	0
10/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.38700	4.37800	0
10/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.20300	4.19400	0
10/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.28700	4.27800	0
10/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.23700	4.22800	0
10/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.32000	4.31200	0
10/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.27000	4.26200	0
10/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.22000	4.21200	0
10/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.30300	4.29600	0
10/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.25300	4.24600	0
10/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.20300	4.19600	0
10/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.15300	4.14600	0
10/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.10300	4.09700	0
10/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.05400	4.04700	0
10/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	4.00400	3.99700	0
10/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.95400	3.94700	0
10/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.90400	3.89700	0
10/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.85400	3.84700	0
10/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.80400	3.79800	0
10/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.75400	3.74800	0
10/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.70500	3.69800	0
10/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
10/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.65500	3.64800	0
10/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
10/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.33700	3.32800	0
10/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.28700	3.27800	0
10/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.23700	3.22900	0
10/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.32100	3.31400	0
10/02/2010	\$ / R On 13-September-10	4.70	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
10/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.27200	3.26400	0
10/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.22200	3.21400	0
10/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.30700	3.30000	0
10/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00400	0
10/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.25700	3.25000	0
10/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00400	0
10/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.20700	3.20100	0
10/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.15800	3.15100	0
10/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00600	0.00500	0
10/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.10800	3.10100	0
10/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00500	0
10/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.05800	3.05200	0
10/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.00900	3.00200	0
10/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00600	0
10/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.95900	2.95200	0
10/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00600	0
10/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.91000	2.90300	0
10/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00800	0.00700	0
10/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.86000	2.85300	0
10/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00700	0
10/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.81100	2.80400	0
10/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00900	0.00800	0
10/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.76100	2.75400	0
10/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00900	0.00800	0
10/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.71100	2.70500	0
10/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.66200	2.65500	0
10/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01000	0.00900	0
10/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.33900	2.33000	0
10/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.28900	2.28000	0
10/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.23900	2.23100	0
10/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.32600	2.31900	0
10/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.27700	2.26900	0
10/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.22700	2.22000	0
10/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00800	0
10/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.31700	2.31000	0
10/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01500	0.01400	0
10/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.26700	2.26100	0
10/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.21800	2.21100	0
10/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01600	0.01500	0
10/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.16900	2.16200	0
10/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01700	0.01600	0
10/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.12000	2.11300	0
10/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01800	0.01700	0
10/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.07100	2.06400	0
10/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01900	0.01800	0
10/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.02200	2.01500	0
10/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02000	0.01900	0
10/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.97400	1.96800	0
10/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02200	0.02200	0
10/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.92700	1.92000	0
10/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02500	0.02400	0
10/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.88000	1.87300	0
10/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02800	0.02700	0
10/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.83300	1.82700	0
10/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03100	0.03100	0
10/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.78700	1.78000	0
10/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03500	0.03400	0
10/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.74100	1.73400	0
10/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03900	0.03800	0
10/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.69500	1.68800	0
10/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04300	0.04200	0
10/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.35100	1.34300	0
10/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.30300	1.29400	0
10/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.25400	1.24600	0
10/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01700	0.01800	0
10/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.36500	1.35700	0
10/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04500	0.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.31900	1.31100	0
10/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04900	0.04900	0
10/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.27400	1.26600	0
10/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05400	0.05400	0
10/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.38500	1.37900	0
10/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08300	0.08300	0
10/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.34300	1.33700	0
10/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09100	0.09100	0
10/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.30100	1.29500	0
10/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09900	0.09900	0
10/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.26000	1.25300	0
10/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10800	0.10700	0
10/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.21900	1.21300	0
10/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11700	0.11700	0
10/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.17900	1.17300	0
10/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12700	0.12700	0
10/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.13900	1.13300	0
10/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13700	0.13700	0
10/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.10300	1.09700	0
10/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.15100	0.15100	0
10/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.06700	1.06100	0
10/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16500	0.16500	0
10/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.03300	1.02700	0
10/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.18100	0.18100	0
10/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.99900	0.99300	0
10/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.19700	0.19700	0
10/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.96500	0.96000	0
10/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.21300	0.21400	0
10/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.93300	0.92800	0
10/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.23100	0.23200	0
10/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.90200	0.89600	0
10/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.25000	0.25000	0
10/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.52000	0.51400	0
10/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.18300	0.18600	0
10/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.49000	0.48400	390
10/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.20300	0.20600	130
10/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.46100	0.45500	100
10/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.22400	0.22700	0
10/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.62100	0.61500	0
10/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.30100	0.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.59400	0.58800	0
10/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.32400	0.32600	0
10/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.56900	0.56200	0
10/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.34900	0.35000	0
10/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.70600	0.70100	0
10/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40400	0.40500	0
10/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.68100	0.67600	0
10/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.42900	0.43000	0
10/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.65700	0.65300	0
10/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.45500	0.45700	0
10/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.63400	0.63000	0
10/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.48200	0.48400	0
10/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.61100	0.60700	0
10/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.50900	0.51100	0
10/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.59000	0.58600	0
10/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.53800	0.54000	0
10/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.56900	0.56500	4,400
10/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.56700	0.56900	0
10/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.55000	0.54600	0
10/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.59800	0.60000	0
10/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.53200	0.52800	0
10/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.63000	0.63200	0
10/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.51400	0.51100	0
10/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.66200	0.66500	0
10/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.49700	0.49400	0
10/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.69500	0.69800	0
10/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.48100	0.47800	0
10/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.72900	0.73200	0
10/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.46500	0.46200	0
10/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.76300	0.76600	0
10/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.45000	0.44700	0
10/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.79800	0.80100	0
10/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.43600	0.43300	0
10/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.83400	0.83700	0
10/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.42200	0.41900	117
10/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.87000	0.87300	0
10/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.14000	0.13800	0
10/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.90300	0.91000	0
10/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.26700	0.26300	3,000
10/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.94700	0.95100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.12600	0.12400	0
10/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.98900	0.99600	0
10/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.11900	0.11700	0
10/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.03200	1.03900	0
10/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.11300	0.11100	0
10/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.07600	1.08300	0
10/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10700	0.10600	0
10/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.12000	1.12800	0
10/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.10200	0.10000	0
10/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.16500	1.17200	0
10/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.21200	0.20900	0
10/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.19200	1.19700	0
10/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.31800	0.31600	0
10/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.21600	1.22000	0
10/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30900	0.30700	330
10/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.25700	1.26100	0
10/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.19000	0.18800	0
10/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.32000	1.32600	0
10/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.29100	0.28900	0
10/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.33900	1.34300	0
10/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07500	0.07400	0
10/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.43800	1.44600	0
10/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.17100	0.16900	0
10/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.45100	1.45700	0
10/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06800	0.06800	0
10/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.53100	1.54000	0
10/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06500	0.06400	26,596
10/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.57800	1.58600	0
10/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06200	0.06200	0
10/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.62500	1.63400	0
10/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.24500	0.24400	0
10/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.59300	1.59800	0
10/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05700	0.05600	0
10/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.72000	1.72800	0
10/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05400	0.05400	0
10/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.76700	1.77600	0
10/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05200	0.05200	0
10/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.81500	1.82400	0
10/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.13100	0.13000	0
10/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.81100	1.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12700	0.12600	0
10/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.85700	1.86400	0
10/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.12400	0.12200	0
10/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.90400	1.91000	0
10/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.20400	0.20300	0
10/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.90200	1.90700	0
10/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19900	0.19800	0
10/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.94700	1.95200	0
10/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.19400	0.19300	0
10/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.99200	1.99700	0
10/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18900	0.18800	300
10/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.03700	2.04200	0
10/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.18500	0.18400	0
10/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.08300	2.08800	0
10/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.18000	0.17900	0
10/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.12800	2.13300	0
10/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17600	0.17500	0
10/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.17400	2.17900	0
10/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.17100	0.17100	0
10/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.21900	2.22500	0
10/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16700	0.16600	0
10/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.26500	2.27000	0
10/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.16300	0.16200	0
10/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.31100	2.31600	0
10/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15900	0.15800	0
10/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.35700	2.36200	0
10/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15500	0.15400	0
10/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.40300	2.40800	0
10/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.15100	0.15000	0
10/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.44900	2.45400	0
10/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14700	0.14600	0
10/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.49500	2.50000	0
10/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02000	0.02000	0
10/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.68300	2.69200	0
10/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01900	0.01900	0
10/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.73200	2.74100	0
10/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.78100	2.79000	0
10/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.83000	2.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01700	0.01600	0
10/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.88000	2.88800	0
10/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.92900	2.93800	0
10/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.09700	3.10600	0
10/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.14700	3.15600	0
10/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.19700	3.20600	0
10/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.12600	3.13500	0
10/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11300	0.11300	0
10/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.01100	3.01700	0
10/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01200	0.01100	0
10/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.22500	3.23300	0
10/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.27400	3.28300	0
10/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01100	0.01000	0
10/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.32400	3.33200	0
10/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.37300	3.38200	0
10/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01000	0.00900	0
10/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.42300	3.43100	0
10/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.47200	3.48100	0
10/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.52200	3.53100	0
10/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.68700	3.69600	0
10/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.57100	3.58000	0
10/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.62100	3.63000	0
10/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00800	0.00700	0
10/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.67100	3.67900	0
10/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.72000	3.72900	0
10/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.77000	3.77900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04100	0.04100	0
10/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.72100	3.72900	0
10/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04000	0.04000	0
10/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.77000	3.77800	0
10/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03900	0.03900	0
10/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.81900	3.82700	0
10/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08200	0.08200	0
10/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.78000	3.78600	0
10/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08000	0.08000	0
10/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.82800	3.83400	0
10/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07900	0.07900	0
10/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.87700	3.88300	0
10/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07800	0.07700	0
10/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.92600	3.93100	0
10/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07600	0.07600	0
10/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.97400	3.98000	0
10/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07500	0.07500	0
10/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.02300	4.02900	0
10/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07400	0.07300	0
10/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.07200	4.07700	0
10/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07200	0.07200	0
10/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.12000	4.12600	0
10/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07100	0.07000	0
10/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.16900	4.17400	0
10/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06900	0.06900	0
10/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.21700	4.22300	0
10/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06800	0.06700	0
10/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.26600	4.27100	0
10/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06600	0.06600	0
10/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.31400	4.32000	0
10/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06500	0.06500	0
10/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.36300	4.36900	0
10/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06400	0.06300	0
10/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.41200	4.41700	0
10/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.66500	4.67400	0
10/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.71500	4.72400	0
10/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.76500	4.77400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.81500	4.82400	0
10/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.86500	4.87400	0
10/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.91500	4.92400	0
10/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.09700	5.10600	0
10/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.14700	5.15600	0
10/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.19700	5.20600	0
10/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.11400	5.12300	0
10/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05100	0.05100	0
10/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.94900	4.95500	0
10/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.21400	5.22300	0
10/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.26400	5.27300	0
10/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.31400	5.32300	0
10/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.49700	5.50600	0
10/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.41400	5.42300	0
10/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.46400	5.47300	0
10/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.51400	5.52300	0
10/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.56400	5.57300	0
10/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.61400	5.62300	0
10/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.79700	5.80600	0
10/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.71400	5.72300	0
10/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.76400	5.77300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01400	0.01300	0
10/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.69400	5.70100	0
10/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.74300	5.75100	0
10/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.79300	5.80100	0
10/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03900	0.03900	0
10/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.73700	5.74300	0
10/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03800	0.03800	0
10/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.78600	5.79200	0
10/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03700	0.03700	0
10/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.83500	5.84100	0
10/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03700	0.03700	0
10/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.88500	5.89100	0
10/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03600	0.03600	0
10/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.93400	5.94000	0
10/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03600	0.03600	0
10/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.98400	5.99000	0
10/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03500	0.03500	0
10/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.03300	6.03900	0
10/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03400	0.03400	0
10/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.08200	6.08800	0
10/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03400	0.03400	0
10/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.13200	6.13800	0
10/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03300	0.03300	0
10/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.18100	6.18700	0
10/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03200	0.03200	0
10/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.23000	6.23600	0
10/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03200	0.03200	0
10/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.28000	6.28600	0
10/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03100	0.03100	0
10/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.32900	6.33500	0
10/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03000	0.03000	0
10/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.37800	6.38400	0
10/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.66300	6.67200	0
10/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.71300	6.72200	0
10/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.89700	6.90600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.81300	6.82200	0
10/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.86300	6.87200	0
10/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.91300	6.92200	0
10/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02500	0.02500	0
10/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.92300	6.92900	0
10/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.64700	7.65600	0
10/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.69700	7.70600	0
10/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.61300	7.62200	0
10/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.79700	7.80600	0
10/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.71300	7.72200	0
10/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.76300	7.77200	0
10/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.68200	7.69000	0
10/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.73200	7.74000	0
10/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.78100	7.78900	0
10/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.71600	7.72200	0
10/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.76600	7.77200	0
10/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.81600	7.82200	0
10/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01800	0.01700	0
10/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.86600	7.87100	0
10/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.91500	7.92100	0
10/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.96500	7.97100	0
10/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.01500	8.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.06400	8.07000	0
10/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.11400	8.12000	0
10/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.16300	8.16900	0
10/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.21300	8.21900	0
10/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01500	0.01400	0
10/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.26300	8.26800	0
10/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01400	0.01400	0
10/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.31200	8.31800	0
10/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01400	0.01400	0
10/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.36200	8.36800	0
10/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.66300	8.67200	0
10/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.71300	8.72200	0
10/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.89700	8.90600	0
10/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.81300	8.82200	0
10/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.86300	8.87200	0
10/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.91300	8.92200	0
10/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.61300	9.62200	0
10/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.50360	12.50520	1,261
10/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.25100	4.25200	0
10/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.40300	4.40400	0
10/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.15100	4.15200	0
10/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.10100	4.10200	0
10/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.25300	4.25500	0
10/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.15300	4.15500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.10300	4.10500	0
10/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.05300	4.05500	0
10/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.95400	3.95600	0
10/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.90400	3.90600	0
10/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.65100	3.65200	0
10/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.60100	3.60200	0
10/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.75400	3.75600	0
10/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.70400	3.70600	0
10/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.65400	3.65600	0
10/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.60500	3.60600	0
10/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00200	0
10/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.55500	3.55700	0
10/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.50500	3.50700	0
10/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.45500	3.45700	0
10/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.40500	3.40700	0
10/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.35500	3.35700	0
10/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.30600	3.30800	0
10/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.25600	3.25800	0
10/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.20600	3.20800	0
10/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.15600	3.15800	0
10/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.10700	3.10900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.05700	3.05900	0
10/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.00700	3.00900	0
10/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.95800	2.96000	0
10/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.90800	2.91000	0
10/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.85800	2.86000	0
10/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.80800	2.81100	0
10/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.75900	2.76100	0
10/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.70900	2.71100	0
10/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.66000	2.66200	0
10/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.61000	2.61200	0
10/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.56100	2.56300	0
10/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.51100	2.51300	0
10/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.46200	2.46400	0
10/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.41200	2.41400	0
10/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.36300	2.36500	0
10/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.31300	2.31600	0
10/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.26400	2.26600	0
10/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01200	0.01200	0
10/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.21500	2.21700	0
10/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.16500	2.16800	0
10/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01300	0.01400	0
10/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.11600	2.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.06700	2.06900	0
10/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.01800	2.02000	0
10/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.97000	1.97200	0
10/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.92100	1.92400	0
10/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.02000	0
10/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.87300	1.87600	0
10/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02100	0.02200	0
10/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.82500	1.82800	0
10/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02300	0.02400	0
10/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.77700	1.78000	0
10/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02500	0.02600	0
10/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.72900	1.73200	0
10/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02700	0.02800	0
10/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.68200	1.68500	0
10/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03000	0.03100	0
10/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.63500	1.63800	0
10/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03300	0.03400	0
10/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.58800	1.59100	0
10/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03600	0.03700	0
10/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.54100	1.54400	0
10/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03900	0.04000	0
10/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.49400	1.49800	0
10/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04200	0.04400	0
10/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.44800	1.45200	0
10/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04600	0.04800	0
10/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.40200	1.40600	0
10/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05000	0.05200	0
10/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.35600	1.36000	0
10/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05400	0.05600	0
10/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.31100	1.31500	0
10/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05900	0.06100	0
10/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.26600	1.27000	0
10/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06400	0.06600	0
10/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.22100	1.22600	0
10/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06900	0.07200	0
10/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.17700	1.18200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07500	0.07800	0
10/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.13300	1.13800	0
10/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.08100	0.08400	0
10/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.09000	1.09500	0
10/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08800	0.09100	0
10/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.05000	1.05600	0
10/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09800	0.10200	0
10/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.01100	1.01600	0
10/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.10900	0.11200	0
10/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.97200	0.97800	0
10/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.12000	0.12400	0
10/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.93500	0.94100	0
10/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.13300	0.13700	0
10/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.89800	0.90400	0
10/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.14600	0.15000	0
10/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.86200	0.86900	0
10/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.16000	0.16500	0
10/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.82700	0.83400	0
10/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.17500	0.18000	0
10/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.79300	0.80000	0
10/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.19100	0.19600	0
10/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.76000	0.76700	0
10/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.20800	0.21300	0
10/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.72800	0.73500	0
10/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.22600	0.23100	0
10/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.69600	0.70400	0
10/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.24400	0.25000	0
10/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.66600	0.67300	0
10/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.26400	0.26900	0
10/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.63700	0.64400	0
10/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.28500	0.29000	0
10/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.60800	0.61500	0
10/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.30600	0.31100	0
10/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.58100	0.58800	28
10/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.32900	0.33400	0
10/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.55400	0.56100	0
10/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.35200	0.35700	0
10/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.52800	0.53600	0
10/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.37600	0.38200	0
10/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.50300	0.51100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.40100	0.40700	0
10/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.47900	0.48700	0
10/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.42700	0.43300	0
10/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.45600	0.46400	0
10/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.45400	0.46000	0
10/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.43700	0.44500	0
10/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.48500	0.49100	0
10/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.41800	0.42600	0
10/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.51600	0.52200	0
10/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.40100	0.40800	8,032
10/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.54900	0.55400	0
10/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.38400	0.39100	0
10/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.58200	0.58700	0
10/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.36800	0.37500	0
10/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.61600	0.62100	0
10/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.35200	0.35900	0
10/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.65000	0.65500	0
10/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.33700	0.34500	0
10/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.68500	0.69100	0
10/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.53200	0.57300	0
10/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.70800	0.74800	0
10/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.32300	0.33000	0
10/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.72100	0.72600	0
10/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.54900	0.59000	0
10/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.77500	0.81500	0
10/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.31000	0.31700	0
10/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.75800	0.76300	0
10/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.52900	0.56900	0
10/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.80500	0.84400	0
10/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.29700	0.30400	0
10/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.79500	0.80000	0
10/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.28500	0.29200	0
10/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.83300	0.83800	0
10/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.27400	0.28000	0
10/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.87200	0.87600	0
10/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.26300	0.26900	0
10/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.91100	0.91500	0
10/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.25200	0.25800	0
10/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.95000	0.95400	0
10/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.24200	0.24800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.99000	0.99400	0
10/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.23200	0.23800	0
10/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.03000	1.03400	0
10/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.22300	0.22900	0
10/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.07100	1.07500	0
10/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.21500	0.22000	0
10/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.11300	1.11600	0
10/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.20600	0.21200	0
10/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.15400	1.15800	0
10/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.19800	0.20400	0
10/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.19600	1.20000	0
10/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.19100	0.19600	0
10/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.23900	1.24200	0
10/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.18400	0.18900	11,194
10/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.28200	1.28500	0
10/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.17700	0.18200	0
10/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.32500	1.32800	0
10/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.17000	0.17500	0
10/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.36800	1.37100	0
10/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.16400	0.16900	0
10/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.41200	1.41500	0
10/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.15800	0.16300	0
10/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.45600	1.45900	0
10/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.15300	0.15700	0
10/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.50100	1.50300	0
10/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.14700	0.15200	0
10/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.54500	1.54800	0
10/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.14200	0.14600	0
10/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.59000	1.59200	0
10/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.13700	0.14100	0
10/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.63500	1.63700	0
10/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.13200	0.13700	0
10/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.68000	1.68300	0
10/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.12800	0.13200	0
10/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.72600	1.72800	0
10/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.12400	0.12800	0
10/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.77200	1.77400	0
10/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.12000	0.12300	0
10/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.81800	1.81900	0
10/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.11600	0.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.86400	1.86500	0
10/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.11200	0.11600	0
10/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.91000	1.91200	0
10/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.10800	0.11200	0
10/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.95600	1.95800	0
10/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.10500	0.10800	0
10/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.00300	2.00400	0
10/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.10200	0.10500	0
10/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.05000	2.05100	0
10/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.09900	0.10200	0
10/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.09700	2.09800	0
10/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.09500	0.09800	0
10/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.14300	2.14400	0
10/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.09100	0.09400	8,032
10/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.18900	2.19000	0
10/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.35000	2.35000	0
10/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.08400	0.08700	0
10/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.28200	2.28300	0
10/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.08100	0.08400	0
10/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.32900	2.33000	0
10/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.07800	0.08100	0
10/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.37600	2.37700	0
10/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.07500	0.07800	0
10/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.42300	2.42400	0
10/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.07200	0.07500	0
10/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.47000	2.47100	0
10/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.07000	0.07200	0
10/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.51800	2.51800	0
10/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.06700	0.07000	0
10/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.56500	2.56600	0
10/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.06500	0.06700	0
10/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.61300	2.61300	0
10/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.06200	0.06500	0
10/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.66000	2.66100	0
10/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.06000	0.06300	0
10/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.70800	2.70900	0
10/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.05800	0.06000	0
10/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.75600	2.75600	0
10/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.05600	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.80400	2.80400	0
10/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.05400	0.05600	0
10/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.85200	2.85200	0
10/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.05200	0.05400	0
10/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.90000	2.90000	0
10/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.05000	0.05200	0
10/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.94800	2.94800	0
10/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.04800	0.05100	0
10/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.99600	2.99700	0
10/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.04700	0.04900	0
10/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.04500	3.04500	0
10/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.04500	0.04700	0
10/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.09300	3.09300	0
10/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04400	0.04600	0
10/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.14200	3.14200	0
10/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.04200	0.04400	0
10/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.19000	3.19000	0
10/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.04100	0.04300	0
10/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.23900	3.23900	0
10/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.03900	0.04100	0
10/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.28700	3.28700	0
10/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.03800	0.04000	0
10/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.33600	3.33600	0
10/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.03700	0.03900	0
10/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.38500	3.38500	0
10/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.03600	0.03800	0
10/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.43400	3.43400	0
10/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03400	0.03600	0
10/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.48200	3.48200	0
10/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03300	0.03500	0
10/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.53100	3.53100	0
10/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03200	0.03400	0
10/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.58000	3.58000	0
10/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.03100	0.03300	0
10/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.62900	3.62900	0
10/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.03000	0.03200	0
10/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.67800	3.67800	0
10/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.02900	0.03100	0
10/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.72700	3.72700	0
10/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.02800	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.77600	3.77600	0
10/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.02700	0.02900	0
10/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.82500	3.82500	0
10/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.02700	0.02800	0
10/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.87500	3.87400	0
10/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.02600	0.02800	0
10/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.92400	3.92400	0
10/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02500	0.02700	0
10/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.97300	3.97300	0
10/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02400	0.02600	0
10/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.02200	4.02200	0
10/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02300	0.02500	0
10/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.07100	4.07100	0
10/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02200	0.02300	0
10/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.12000	4.11900	0
10/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.02100	0.02200	0
10/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.16900	4.16800	0
10/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.02000	0.02100	0
10/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.21800	4.21700	0
10/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.01900	0.02000	0
10/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.26700	4.26600	0
10/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01800	0.01900	0
10/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.31600	4.31500	0
10/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01700	0.01800	0
10/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.36500	4.36400	0
10/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01600	0.01700	0
10/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.41400	4.41300	0
10/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01500	0.01700	0
10/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.46300	4.46300	0
10/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01500	0.01600	0
10/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.51300	4.51200	0
10/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.56200	4.56100	0
10/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01300	0.01400	0
10/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.61100	4.61000	0
10/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.66100	4.65900	0
10/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01200	0.01300	0
10/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.71000	4.70900	0
10/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.75900	4.75800	0
10/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.80900	4.80800	0
10/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01000	0.01100	0
10/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.85800	4.85700	0
10/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.90800	4.90600	0
10/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00900	0.01000	0
10/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.95700	4.95600	0
10/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00900	0.00900	0
10/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.00700	5.00500	0
10/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00800	0.00900	0
10/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.05600	5.05500	0
10/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.10600	5.10400	0
10/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.15600	5.15400	0
10/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00700	0.00800	11,194
10/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.20500	5.20400	0
10/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.25500	5.25300	0
10/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.30400	5.30300	0
10/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.35400	5.35200	0
10/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.40400	5.40200	0
10/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00500	0.00600	0
10/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.45300	5.45200	0
10/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00500	0.00600	0
10/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.50300	5.50200	0
10/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.55300	5.55100	0
10/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.60300	5.60100	0
10/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.65200	5.65100	0
10/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.70200	5.70000	0
10/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.75200	5.75000	0
10/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.80200	5.80000	0
10/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.85200	5.85000	0
10/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.90100	5.90000	0
10/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.95100	5.94900	0
10/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.00100	5.99900	0
10/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.05100	6.04900	0
10/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.10100	6.09900	0
10/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.15100	6.14900	0
10/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.20100	6.19900	0
10/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.25100	6.24900	0
10/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.30100	6.29900	0
10/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.35000	6.34900	0
10/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.40000	6.39900	0
10/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.45000	6.44800	0
10/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.50000	6.49800	0
10/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.55000	6.54800	0
10/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.60000	6.59800	0
10/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.65000	6.64800	0
10/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.70000	6.69800	0
10/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.75000	6.74800	0
10/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.80000	6.79800	0
10/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.85000	6.84800	0
10/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.90000	6.89800	0
10/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.95000	6.94800	0
10/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.00000	6.99800	0
10/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.05000	7.04800	0
10/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.10000	7.09800	0
10/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.15000	7.14800	0
10/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.20000	7.19800	0
10/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.25000	7.24800	0
10/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.30000	7.29800	0
10/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.34900	7.34800	0
10/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.39900	7.39800	0
10/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.44900	7.44700	0
10/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.49900	7.49700	0
10/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.54900	7.54700	0
10/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.59900	7.59700	0
10/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.64900	7.64700	0
10/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.69900	7.69700	0
10/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.74900	7.74700	0
10/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.79900	7.79700	0
10/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.84900	7.84700	0
10/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.89900	7.89700	0
10/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.94900	7.94700	0
10/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.99900	7.99700	0
10/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.04900	8.04700	0
10/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.09900	8.09700	0
10/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.34900	8.34800	0
10/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.39900	8.39800	0
10/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.24900	8.24700	0
10/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.29900	8.29700	0
10/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.34900	8.34700	0
10/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.39900	8.39700	0
10/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.44900	8.44700	0
10/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.49900	8.49700	0
10/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.54900	8.54700	0
10/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.59900	8.59700	0
10/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.64900	8.64700	0
10/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.69900	8.69700	0
10/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.74900	8.74700	0
10/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.79800	8.79700	0
10/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.84800	8.84600	0
10/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.89800	8.89600	0
10/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.94800	8.94600	0
10/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.99800	8.99600	0
10/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.04800	9.04600	0
10/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.09800	9.09600	0
10/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.14800	9.14600	0
10/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.19800	9.19600	0
10/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.24800	9.24600	0
10/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.29800	9.29600	0
10/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.34800	9.34600	0
10/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.39800	9.39600	0
10/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.44800	9.44600	0
10/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.49800	9.49600	0
10/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.54800	9.54600	0
10/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.59800	9.59600	0
10/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.64800	9.64600	0
10/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.69800	9.69600	0
10/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.74800	9.74600	0
10/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.79800	9.79600	0
10/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.84800	9.84600	0
10/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.89800	9.89600	0
10/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.94800	9.94600	0
10/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.99800	9.99600	0
10/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.04800	10.04600	0
10/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08790	0.08820	0
10/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01805	0.01835	0
10/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00015	0.00015	0
10/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00950	0.00975	0
10/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00160	0.00155	0
10/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00459	0.00476	0
10/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00669	0.00656	0
10/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.18330	11.18320	155
10/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.55000	3.54700	0
10/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.50000	3.49700	0
10/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.45000	3.44700	0
10/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.40000	3.39700	0
10/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.53200	3.53000	0
10/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.48200	3.48000	0
10/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.43200	3.43000	0
10/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.38300	3.38000	0
10/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.33300	3.33000	0
10/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.28300	3.28000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.23300	3.23000	0
10/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.00000	2.99700	0
10/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.13300	3.13100	0
10/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.08300	3.08100	0
10/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.03300	3.03100	0
10/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.34500	3.34500	0
10/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
10/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.29500	3.29500	0
10/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
10/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.24600	3.24600	0
10/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.19600	3.19700	0
10/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01300	0.01400	0
10/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.60000	2.59700	0
10/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.09800	3.09800	0
10/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
10/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.68400	2.68200	0
10/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.99900	2.99900	0
10/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.95000	2.95000	0
10/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.53500	2.53300	0
10/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.48500	2.48300	0
10/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.80200	2.80300	0
10/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01900	0.02000	0
10/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.38600	2.38300	0
10/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
10/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.33600	2.33400	0
10/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00400	0.00500	0
10/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.65600	2.65600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
10/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.23700	2.23400	0
10/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
10/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.00000	1.99700	0
10/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.13800	2.13500	0
10/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.08800	2.08600	0
10/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00600	0.00700	0
10/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.03900	2.03600	0
10/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.36300	2.36400	0
10/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03000	0.03100	0
10/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.31500	2.31600	0
10/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03200	0.03300	0
10/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.26700	2.26700	0
10/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03400	0.03400	0
10/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.21800	2.21900	0
10/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03500	0.03600	0
10/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.60000	1.59700	0
10/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.12200	2.12300	0
10/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03900	0.04000	0
10/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.69500	1.69200	0
10/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.02600	2.02700	0
10/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04300	0.04400	0
10/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.98000	1.98100	0
10/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04700	0.04800	0
10/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.54900	1.54600	0
10/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.50100	1.49800	0
10/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01900	0.01900	0
10/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.84400	1.84600	0
10/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06100	0.06300	0
10/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.40500	1.40100	0
10/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02300	0.02200	0
10/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.35700	1.35300	0
10/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02500	0.02400	0
10/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.71200	1.71300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.07900	0.08000	0
10/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.26200	1.25800	0
10/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03000	0.02900	0
10/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.00300	1.00000	0
10/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00400	0.00300	0
10/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.16800	1.16400	0
10/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03600	0.03500	0
10/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.12100	1.11700	0
10/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03900	0.03800	0
10/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.07500	1.07000	0
10/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04300	0.04100	0
10/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.45700	1.46000	0
10/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.12400	0.12700	0
10/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.41700	1.41900	0
10/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.13400	0.13600	0
10/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.37600	1.37900	0
10/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.14300	0.14600	0
10/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.33700	1.33900	0
10/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.15400	0.15600	0
10/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.62100	0.62100	0
10/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02200	0.02400	0
10/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.25900	1.26200	0
10/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.17600	0.17900	0
10/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.78900	0.78700	0
10/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.10700	0.10800	0
10/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.18300	1.18600	0
10/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.20000	0.20300	0
10/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.14900	1.15200	0
10/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.21600	0.21900	0
10/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.68200	0.68000	20
10/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.15000	0.15100	271
10/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.64800	0.64700	0
10/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.16600	0.16800	0
10/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.05200	1.05600	0
10/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.26900	0.27300	0
10/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.58500	0.58400	0
10/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.20300	0.20500	0
10/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.55500	0.55400	0
10/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.22300	0.22500	0
10/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.96200	0.96600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.32900	0.33300	0
10/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.49800	0.49700	0
10/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.26600	0.26800	0
10/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.17800	0.18300	0
10/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.17900	0.18600	0
10/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.44600	0.44500	0
10/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.31400	0.31600	0
10/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.42100	0.42100	0
10/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.33900	0.34200	0
10/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.39800	0.39800	0
10/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.36600	0.36900	0
10/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.80200	0.80600	0
10/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.46900	0.47300	0
10/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.77800	0.78200	0
10/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.49500	0.49900	0
10/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.75400	0.75800	0
10/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.52100	0.52500	0
10/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.73100	0.73500	0
10/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.54800	0.55200	0
10/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.06000	0.06400	0
10/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.46100	0.46700	0
10/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.68800	0.69200	0
10/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.60500	0.60900	0
10/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.27400	0.27700	0
10/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.59200	0.59800	0
10/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.64700	0.65100	0
10/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.66400	0.66800	0
10/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.62800	0.63200	0
10/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.69500	0.69900	0
10/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.23500	0.23800	25
10/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.70300	0.70900	0
10/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.22300	0.22600	0
10/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.74100	0.74700	0
10/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.57600	0.58100	0
10/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.79300	0.79800	0
10/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.20100	0.20500	0
10/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.81900	0.82600	0
10/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.19100	0.19500	0
10/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.85900	0.86600	0
10/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.53000	0.53400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.89700	0.90100	0
10/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.17300	0.17700	0
10/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.94100	0.94800	0
10/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.01000	0.01200	0
10/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.01100	1.01500	0
10/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.33100	0.33500	0
10/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.98800	0.99300	0
10/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.15700	0.16100	0
10/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.02500	1.03200	0
10/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.15000	0.15400	0
10/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.06800	1.07500	0
10/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.14300	0.14700	0
10/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.11100	1.11800	0
10/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.44900	0.45300	0
10/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.11600	1.12000	0
10/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.43700	0.44100	0
10/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.15400	1.15800	0
10/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.42600	0.43000	0
10/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.19300	1.19700	0
10/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.41500	0.41900	0
10/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.23200	1.23600	0
10/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.40400	0.40800	0
10/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.27100	1.27500	0
10/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.39400	0.39800	0
10/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.31100	1.31500	0
10/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.10300	0.10800	0
10/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.42100	1.42900	0
10/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.37400	0.37800	0
10/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.39100	1.39500	0
10/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.36500	0.36800	0
10/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.43200	1.43500	0
10/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.70200	1.70500	0
10/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.33900	0.34200	0
10/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.55600	1.55900	0
10/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.85200	1.85400	0
10/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.31500	0.31800	0
10/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.68200	1.68500	0
10/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.95200	1.95400	0
10/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.05200	2.05400	0
10/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.10200	2.10400	0
10/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.15200	2.15400	0
10/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.27400	0.27800	0
10/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.94100	1.94500	0
10/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.25100	2.25400	0
10/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.26300	0.26600	0
10/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.03000	2.03300	0
10/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.35100	2.35300	0
10/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.40100	2.40300	0
10/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.45100	2.45300	0
10/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.50100	2.50300	0
10/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.55100	2.55300	0
10/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.60100	2.60300	0
10/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.03300	0.03800	0
10/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.50100	2.50900	0
10/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.03100	0.03600	0
10/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.54900	2.55700	0
10/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.02900	0.03400	0
10/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.59700	2.60500	0
10/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02700	0.03200	0
10/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.64500	2.65300	0
10/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.02500	0.03100	0
10/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.69300	2.70200	0
10/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.02400	0.02900	0
10/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.74200	2.75000	0
10/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.02200	0.02800	0
10/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.79000	2.79900	0
10/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.00100	3.00300	0
10/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01900	0.02500	0
10/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.88700	2.89600	0
10/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01800	0.02400	0
10/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.93600	2.94500	0
10/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01700	0.02200	0
10/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.98500	2.99300	0
10/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.17700	0.18000	0
10/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.84400	2.84700	0
10/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.17400	0.17600	0
10/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.89100	2.89300	0
10/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.17000	0.17300	0
10/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.93700	2.94000	0
10/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.16700	0.16900	0
10/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.98400	2.98600	0
10/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.40100	3.40300	0
10/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.16000	0.16200	0
10/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.07700	3.07900	0
10/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01100	0.01600	0
10/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.32900	3.33700	0
10/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.15400	0.15600	0
10/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.17100	3.17300	0
10/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.15100	0.15300	0
10/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.21800	3.22000	0
10/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.70100	3.70300	0
10/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.14300	0.14500	0
10/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.36000	3.36200	0
10/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.85100	3.85300	0
10/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.13500	0.13700	0
10/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.50200	3.50400	0
10/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.05100	4.05300	0
10/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.10100	4.10300	0
10/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.15100	4.15300	0
10/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.12200	0.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.78900	3.79000	0
10/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.25100	4.25300	0
10/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.11800	0.11900	0
10/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.88500	3.88600	0
10/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.35100	4.35300	0
10/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.40100	4.40300	0
10/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.45100	4.45300	0
10/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.50100	4.50300	0
10/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.55100	4.55300	0
10/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.60100	4.60300	0
10/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00300	0.00500	0
10/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.47100	4.47600	0
10/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00300	0.00500	0
10/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.52100	4.52600	0
10/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00300	0.00400	0
10/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.57100	4.57500	0
10/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00200	0.00400	0
10/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.62000	4.62500	0
10/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00400	0
10/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.67000	4.67500	0
10/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00400	0
10/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.72000	4.72500	0
10/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00400	0
10/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.77000	4.77500	0
10/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.00100	5.00300	0
10/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.87000	4.87400	0
10/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.92000	4.92400	0
10/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00300	0
10/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.97000	4.97400	0
10/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.08500	0.08600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.75200	4.75300	0
10/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.08300	0.08500	0
10/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.80000	4.80200	0
10/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.08200	0.08300	0
10/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.84900	4.85000	0
10/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.08000	0.08200	0
10/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.89700	4.89900	0
10/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.40100	5.40300	0
10/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07800	0.07900	0
10/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.99500	4.99600	0
10/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
10/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.31900	5.32300	0
10/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.07500	0.07600	0
10/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.09200	5.09300	0
10/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.07400	0.07500	0
10/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.14100	5.14200	0
10/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.07000	0.07100	0
10/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.28700	5.28800	0
10/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06700	0.06800	0
10/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.43400	5.43500	0
10/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.06100	0.06200	0
10/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.72800	5.72900	0
10/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05900	0.06000	0
10/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.82600	5.82700	0
10/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.45100	6.45300	0
10/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.50100	6.50300	0
10/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.55100	6.55300	0
10/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.60100	6.60300	0
10/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.46900	6.47200	0
10/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.51900	6.52200	0
10/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.56900	6.57200	0
10/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.61900	6.62200	0
10/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.66900	6.67200	0
10/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.71900	6.72200	0
10/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.76900	6.77200	0
10/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.00100	7.00300	0
10/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.86900	6.87200	0
10/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.91900	6.92200	0
10/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.96900	6.97200	0
10/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.04300	0.04400	0
10/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.71000	6.71100	0
10/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.04200	0.04300	0
10/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.75900	6.76000	0
10/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.04100	0.04200	0
10/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.80800	6.80900	0
10/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.04000	0.04100	0
10/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.85700	6.85800	0
10/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.40100	7.40300	0
10/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03900	0.04000	0
10/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.95600	6.95700	0
10/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.31800	7.32100	0
10/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03700	0.03800	0
10/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.05400	7.05500	0
10/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03700	0.03800	0
10/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.10400	7.10500	0
10/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03500	0.03600	0
10/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.25200	7.25300	0
10/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03300	0.03400	0
10/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.40000	7.40100	0
10/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03000	0.03100	0
10/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.69700	7.69800	0
10/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02900	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.79600	7.79700	0
10/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.45100	8.45300	0
10/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.50100	8.50300	0
10/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.55100	8.55300	0
10/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.60100	8.60300	0
10/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.46800	8.47100	0
10/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.51800	8.52100	0
10/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.56800	8.57100	0
10/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.61800	8.62100	0
10/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.66800	8.67100	0
10/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.71800	8.72100	0
10/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.76800	8.77100	0
10/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.00100	9.00300	0
10/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.86800	8.87100	0
10/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.91800	8.92100	0
10/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.96800	8.97100	0
10/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01900	0.01900	0
10/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.68600	8.68600	0
10/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01800	0.01900	0
10/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.73500	8.73600	0
10/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.78500	8.78500	0
10/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01700	0.01800	0
10/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.83400	8.83500	0
10/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.40100	9.40300	0
10/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01600	0.01700	0
10/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.93300	8.93400	0
10/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.31800	9.32100	0
10/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.03300	9.03300	0
10/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01500	0.01600	0
10/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.08200	9.08300	0
10/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01400	0.01500	0
10/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.23100	9.23200	0
10/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01300	0.01300	0
10/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.38000	9.38000	0
10/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01100	0.01200	0
10/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.67800	9.67900	0
10/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01000	0.01100	0
10/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.77700	9.77800	0
10/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.86010	6.84300	420
10/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.36300	4.34600	0
10/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.31300	4.29600	0
10/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.31300	4.29700	0
10/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.26300	4.24700	0
10/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.21300	4.19700	0
10/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.16300	4.14700	0
10/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.06300	4.04600	0
10/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.06300	4.04700	0
10/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.01300	3.99700	0
10/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.96300	3.94700	0
10/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.91300	3.89700	0
10/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.86300	3.84700	0
10/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.81300	3.79700	0
10/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.76300	3.74700	0
10/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.71300	3.69700	0
10/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.66300	3.64700	0
10/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.61300	3.59700	0
10/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.56300	3.54700	0
10/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.36300	3.34600	0
10/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.31300	3.29600	0
10/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.31300	3.29700	0
10/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.26300	3.24700	0
10/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.21300	3.19700	0
10/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.16300	3.14700	0
10/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.06300	3.04600	0
10/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.06300	3.04700	0
10/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.01300	2.99700	0
10/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.96300	2.94700	0
10/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.91300	2.89700	0
10/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.86300	2.84700	0
10/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.81300	2.79700	0
10/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.76300	2.74700	0
10/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.71300	2.69700	0
10/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.66300	2.64700	0
10/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.61300	2.59700	0
10/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.56300	2.54700	0
10/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.36300	2.34600	0
10/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.31300	2.29600	0
10/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.31400	2.29700	0
10/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.26400	2.24700	0
10/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.21400	2.19800	0
10/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.16400	2.14800	0
10/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.06300	2.04600	0
10/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.06400	2.04800	0
10/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.01400	1.99800	0
10/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.96500	1.94800	0
10/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.91500	1.89900	0
10/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.86500	1.84900	0
10/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.81500	1.79900	0
10/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.76500	1.74900	0
10/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.71600	1.69900	0
10/02/2010	AU\$ / R On 14-June-10	5.10	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
10/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.66600	1.65000	0
10/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.61600	1.60000	0
10/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.56700	1.55000	0
10/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
10/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.36300	1.34600	0
10/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.31300	1.29600	0
10/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.31900	1.30300	0
10/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
10/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.27000	1.25400	0
10/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.22000	1.20400	0
10/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00700	0.00700	0
10/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.17100	1.15500	0
10/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00800	0.00800	0
10/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.06300	1.04700	0
10/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.07300	1.05700	0
10/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01000	0.01000	0
10/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.02400	1.00800	0
10/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.97700	0.96100	0
10/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01400	0.01400	0
10/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.93100	0.91500	0
10/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.88500	0.86900	0
10/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.02200	0.02200	0
10/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.83900	0.82400	0
10/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02600	0.02700	0
10/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.79500	0.78000	0
10/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.03200	0.03300	0
10/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.75100	0.73700	0
10/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03800	0.04000	0
10/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.70900	0.69500	0
10/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.04600	0.04800	0
10/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.66700	0.65400	0
10/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.05400	0.05700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.62700	0.61400	0
10/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.06400	0.06700	0
10/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.48200	0.46800	0
10/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.01900	0.02200	0
10/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.43700	0.42400	0
10/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.02400	0.02800	0
10/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.39300	0.38100	0
10/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03000	0.03500	0
10/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.35100	0.33900	0
10/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.03800	0.04300	0
10/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.44400	0.43400	0
10/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.13100	0.13700	0
10/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.41200	0.40200	0
10/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.14900	0.15500	0
10/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.38100	0.37200	0
10/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.16800	0.17500	0
10/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.35200	0.34300	0
10/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.18900	0.19600	0
10/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.32400	0.31600	0
10/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.21100	0.21900	0
10/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.29700	0.29000	0
10/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.23400	0.24300	0
10/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.27300	0.26600	0
10/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.26000	0.26900	0
10/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.25300	0.24600	0
10/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.29000	0.29900	0
10/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.23400	0.22800	0
10/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.32100	0.33100	0
10/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.34200	0.33500	0
10/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.38900	0.39900	0
10/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.21700	0.21100	0
10/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.35400	0.36400	0
10/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.20100	0.19600	0
10/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.38800	0.39900	0
10/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.18600	0.18200	0
10/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.42300	0.43500	0
10/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.17200	0.16800	0
10/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.45900	0.47100	0
10/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.16000	0.15600	0
10/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.49700	0.50900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.14800	0.14500	0
10/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.53500	0.54800	0
10/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.13800	0.13400	0
10/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.57500	0.58700	0
10/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.63800	1.65500	0
10/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.68800	1.70500	0
10/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02900	0.02800	0
10/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.71600	1.73100	0
10/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02700	0.02700	0
10/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.76400	1.78000	0
10/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02600	0.02500	0
10/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.81300	1.82800	0
10/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02500	0.02400	0
10/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.86200	1.87700	0
10/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.93700	1.95400	0
10/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02300	0.02200	0
10/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.96000	1.97500	0
10/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02200	0.02100	0
10/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.00900	2.02400	0
10/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02000	0.02000	0
10/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.05700	2.07300	0
10/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01800	0.01800	0
10/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.10500	2.12100	0
10/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01700	0.01700	0
10/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.15400	2.17000	0
10/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01600	0.01600	0
10/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.20300	2.21900	0
10/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01500	0.01400	0
10/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.25200	2.26700	0
10/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01400	0.01300	0
10/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.30100	2.31600	0
10/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01300	0.01200	0
10/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.35000	2.36500	0
10/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01200	0.01100	0
10/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.39900	2.41400	0
10/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01100	0.01100	0
10/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.44800	2.46400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.63700	3.65400	0
10/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.68700	3.70400	0
10/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.68900	3.70500	0
10/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
10/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.73900	3.75500	0
10/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.78800	3.80400	0
10/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.83800	3.85400	0
10/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.93700	3.95400	0
10/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.93800	3.95400	0
10/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.98800	4.00400	0
10/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.03800	4.05400	0
10/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.08800	4.10400	0
10/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.13800	4.15400	0
10/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.18800	4.20400	0
10/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.23800	4.25400	0
10/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.28800	4.30400	0
10/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.33800	4.35400	0
10/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.38800	4.40400	0
10/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.43800	4.45400	0
10/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.63700	5.65400	0
10/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.68700	5.70400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.68700	5.70300	0
10/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.73700	5.75300	0
10/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.78700	5.80300	0
10/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.83700	5.85300	0
10/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.93700	5.95400	0
10/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.93700	5.95300	0
10/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.98700	6.00300	0
10/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.03700	6.05300	0
10/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.08700	6.10300	0
10/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.13700	6.15300	0
10/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.18700	6.20300	0
10/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.23700	6.25300	0
10/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.28700	6.30300	0
10/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.33700	6.35300	0
10/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.38700	6.40300	0
10/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.43700	6.45300	0
10/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.63700	7.65400	0
10/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.68700	7.70400	0
10/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.68700	7.70300	0
10/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.73700	7.75300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.78700	7.80300	0
10/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.83700	7.85300	0
10/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.93700	7.95400	0
10/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.93700	7.95300	0
10/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.98700	8.00300	0
10/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.03700	8.05300	0
10/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.08700	8.10300	0
10/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.13700	8.15300	0
10/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.18700	8.20300	0
10/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.23700	8.25300	0
10/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.28700	8.30300	0
10/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.33700	8.35300	0
10/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.38700	8.40300	0
10/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.43700	8.45300	0
11/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.14500	8.15230	493
11/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.09500	5.10200	0
11/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.34400	4.35300	0
11/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.29400	4.30300	0
11/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.37700	4.38700	0
11/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.19400	4.20300	0
11/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.27700	4.28700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.22700	4.23700	0
11/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.31200	4.32000	0
11/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.26200	4.27000	0
11/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.21200	4.22000	0
11/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.29500	4.30300	0
11/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.24600	4.25300	0
11/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.19600	4.20300	0
11/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.14600	4.15300	0
11/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.09600	4.10300	0
11/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.04600	4.05400	0
11/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.99600	4.00400	0
11/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.94600	3.95400	0
11/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.89700	3.90400	0
11/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.84700	3.85400	0
11/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.79700	3.80400	0
11/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.74700	3.75400	0
11/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.69700	3.70500	0
11/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.64700	3.65500	0
11/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.32800	3.33700	0
11/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.27800	3.28700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.22800	3.23700	0
11/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.31300	3.32100	0
11/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.26300	3.27200	0
11/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.21300	3.22200	0
11/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.29900	3.30700	0
11/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.24900	3.25700	0
11/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.20000	3.20700	0
11/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.15000	3.15800	0
11/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.10000	3.10800	0
11/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.05100	3.05800	0
11/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.00100	3.00900	0
11/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.95200	2.95900	0
11/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.90200	2.91000	0
11/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.85200	2.86000	0
11/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.80300	2.81100	0
11/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.75300	2.76100	0
11/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.70400	2.71100	0
11/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
11/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.65400	2.66200	0
11/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.32900	2.33900	0
11/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.27900	2.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.23000	2.23900	0
11/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00200	0
11/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.31800	2.32600	0
11/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.26900	2.27700	0
11/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.21900	2.22700	0
11/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.30800	2.31700	0
11/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01300	0.01500	0
11/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.25900	2.26700	0
11/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.21000	2.21800	0
11/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.16100	2.16900	0
11/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.11200	2.12000	0
11/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.06200	2.07100	0
11/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01700	0.01900	0
11/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.01300	2.02200	0
11/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01800	0.02000	0
11/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.96600	1.97400	0
11/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02100	0.02200	0
11/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.91800	1.92700	0
11/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02300	0.02500	0
11/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.87100	1.88000	0
11/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02600	0.02800	0
11/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.82400	1.83300	0
11/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02900	0.03100	0
11/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.77800	1.78700	0
11/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03300	0.03500	0
11/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.73200	1.74100	0
11/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03700	0.03900	0
11/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.68600	1.69500	0
11/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04100	0.04300	0
11/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.34100	1.35100	0
11/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01400	0.01400	0
11/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.29300	1.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01600	0.01600	0
11/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.24400	1.25400	0
11/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01700	0.01700	0
11/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.35600	1.36500	0
11/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04400	0.04500	0
11/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.31000	1.31900	0
11/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04800	0.04900	0
11/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.26500	1.27400	0
11/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05300	0.05400	0
11/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.37600	1.38500	0
11/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08100	0.08300	0
11/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.33400	1.34300	0
11/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08900	0.09100	0
11/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.29200	1.30100	0
11/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09700	0.09900	0
11/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.25100	1.26000	0
11/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10600	0.10800	0
11/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.21000	1.21900	0
11/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11500	0.11700	0
11/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.17000	1.17900	0
11/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12500	0.12700	0
11/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.13000	1.13900	0
11/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13500	0.13700	0
11/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.09400	1.10300	0
11/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14900	0.15100	0
11/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.05800	1.06700	0
11/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16300	0.16500	0
11/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.02300	1.03300	0
11/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.17800	0.18100	0
11/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.99000	0.99900	0
11/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.19500	0.19700	0
11/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.95700	0.96500	0
11/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.21200	0.21300	0
11/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.92400	0.93300	0
11/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.22900	0.23100	0
11/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.89300	0.90200	0
11/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.24800	0.25000	0
11/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.51100	0.52000	0
11/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.18400	0.18300	0
11/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.48100	0.49000	390

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.20400	0.20300	130
11/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.45200	0.46100	100
11/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.22500	0.22400	0
11/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.61300	0.62100	0
11/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.30100	0.30100	0
11/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.58700	0.59400	0
11/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.32500	0.32400	0
11/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.56100	0.56900	0
11/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.34900	0.34900	0
11/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.69800	0.70600	0
11/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40300	0.40400	0
11/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.67400	0.68100	0
11/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.42900	0.42900	0
11/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.65000	0.65700	0
11/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.45500	0.45500	0
11/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.62700	0.63400	0
11/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.48200	0.48200	0
11/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.60500	0.61100	0
11/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.51000	0.50900	0
11/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.58300	0.59000	0
11/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.53800	0.53800	0
11/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.56300	0.56900	4,400
11/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.56800	0.56700	0
11/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.54400	0.55000	0
11/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.59900	0.59800	0
11/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.52600	0.53200	0
11/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.63100	0.63000	0
11/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.50800	0.51400	0
11/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.66300	0.66200	0
11/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.49200	0.49700	0
11/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.69700	0.69500	0
11/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.47500	0.48100	0
11/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.73000	0.72900	0
11/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.46000	0.46500	0
11/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.76500	0.76300	0
11/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.44500	0.45000	0
11/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.80000	0.79800	0
11/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.43100	0.43600	0
11/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.83600	0.83400	0
11/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.41700	0.42200	117

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.87200	0.87000	0
11/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.13600	0.14000	0
11/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.90900	0.90300	0
11/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.26200	0.26700	3,000
11/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.95000	0.94700	0
11/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.12200	0.12600	0
11/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.99500	0.98900	0
11/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.11500	0.11900	0
11/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.03800	1.03200	0
11/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10900	0.11300	0
11/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.08200	1.07600	0
11/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10400	0.10700	0
11/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.12700	1.12000	0
11/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09800	0.10200	0
11/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.17100	1.16500	0
11/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.20900	0.21200	0
11/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.19700	1.19200	0
11/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.31400	0.31800	0
11/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.21900	1.21600	0
11/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30500	0.30900	330
11/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.26000	1.25700	0
11/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.18700	0.19000	0
11/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.32500	1.32000	0
11/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.28700	0.29100	0
11/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.34200	1.33900	0
11/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07300	0.07500	0
11/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.44600	1.43800	0
11/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16800	0.17100	0
11/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.45600	1.45100	0
11/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06600	0.06800	0
11/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.53900	1.53100	0
11/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06300	0.06500	26,596
11/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.58600	1.57800	0
11/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06000	0.06200	0
11/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.63300	1.62500	0
11/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.24200	0.24500	0
11/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.59700	1.59300	0
11/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05500	0.05700	0
11/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.72800	1.72000	0
11/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05300	0.05400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.77600	1.76700	0
11/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05000	0.05200	0
11/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.82300	1.81500	0
11/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12900	0.13100	0
11/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.81700	1.81100	0
11/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12500	0.12700	0
11/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.86300	1.85700	0
11/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.12100	0.12400	0
11/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.90900	1.90400	0
11/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.20200	0.20400	0
11/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.90700	1.90200	0
11/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19700	0.19900	0
11/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.95200	1.94700	0
11/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.19200	0.19400	0
11/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.99700	1.99200	0
11/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18700	0.18900	300
11/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.04200	2.03700	0
11/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.18300	0.18500	0
11/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.08800	2.08300	0
11/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17800	0.18000	0
11/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.13300	2.12800	0
11/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17400	0.17600	0
11/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.17900	2.17400	0
11/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.17000	0.17100	0
11/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.22500	2.21900	0
11/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16500	0.16700	0
11/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.27000	2.26500	0
11/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.16100	0.16300	0
11/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.31600	2.31100	0
11/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15700	0.15900	0
11/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.36200	2.35700	0
11/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15300	0.15500	0
11/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.40800	2.40300	0
11/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14900	0.15100	0
11/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.45400	2.44900	0
11/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14500	0.14700	0
11/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.50000	2.49500	0
11/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01900	0.02000	0
11/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.69200	2.68300	0
11/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01800	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.74100	2.73200	0
11/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.79000	2.78100	0
11/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.83900	2.83000	0
11/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01500	0.01700	0
11/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.88800	2.88000	0
11/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.93800	2.92900	0
11/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.10600	3.09700	0
11/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.15600	3.14700	0
11/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.20600	3.19700	0
11/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.13500	3.12600	0
11/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11200	0.11300	0
11/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.01700	3.01100	0
11/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01100	0.01200	0
11/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.23400	3.22500	0
11/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.28300	3.27400	0
11/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00900	0.01100	0
11/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.33200	3.32400	0
11/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.38200	3.37300	0
11/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.43200	3.42300	0
11/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.48100	3.47200	0
11/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.53100	3.52200	0
11/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.69600	3.68700	0
11/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.58000	3.57100	0
11/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.63000	3.62100	0
11/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.68000	3.67100	0
11/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.72900	3.72000	0
11/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.77900	3.77000	0
11/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04000	0.04100	0
11/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.72800	3.72100	0
11/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03900	0.04000	0
11/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.77700	3.77000	0
11/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03800	0.03900	0
11/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.82600	3.81900	0
11/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08100	0.08200	0
11/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.78600	3.78000	0
11/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08000	0.08000	0
11/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.83500	3.82800	0
11/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07800	0.07900	0
11/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.88300	3.87700	0
11/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07700	0.07800	0
11/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.93200	3.92600	0
11/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07500	0.07600	0
11/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.98000	3.97400	0
11/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07400	0.07500	0
11/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.02900	4.02300	0
11/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07300	0.07400	0
11/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.07800	4.07200	0
11/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07100	0.07200	0
11/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.12600	4.12000	0
11/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07000	0.07100	0
11/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.17500	4.16900	0
11/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06800	0.06900	0
11/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.22300	4.21700	0
11/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06700	0.06800	0
11/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.27200	4.26600	0
11/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06500	0.06600	0
11/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.32000	4.31400	0
11/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06400	0.06500	0
11/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.36900	4.36300	0
11/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06300	0.06400	0
11/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.41800	4.41200	0
11/02/2010	\$ / R On 14-June-10	12.55	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
11/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.67500	4.66500	0
11/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.72500	4.71500	0
11/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.77500	4.76500	0
11/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.82500	4.81500	0
11/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.87500	4.86500	0
11/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.92500	4.91500	0
11/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.10600	5.09700	0
11/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.15600	5.14700	0
11/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.20600	5.19700	0
11/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.12400	5.11400	0
11/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05000	0.05100	0
11/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.95500	4.94900	0
11/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.22400	5.21400	0
11/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.27400	5.26400	0
11/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.32400	5.31400	0
11/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.50600	5.49700	0
11/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.42400	5.41400	0
11/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.47400	5.46400	0
11/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.52400	5.51400	0
11/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.57400	5.56400	0
11/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.62400	5.61400	0
11/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.80600	5.79700	0
11/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.72400	5.71400	0
11/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.77400	5.76400	0
11/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01300	0.01400	0
11/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.70100	5.69400	0
11/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.75000	5.74300	0
11/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.80000	5.79300	0
11/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03800	0.03900	0
11/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.74300	5.73700	0
11/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03700	0.03800	0
11/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.79200	5.78600	0
11/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03700	0.03700	0
11/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.84200	5.83500	0
11/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03600	0.03700	0
11/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.89100	5.88500	0
11/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03600	0.03600	0
11/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.94100	5.93400	0
11/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03500	0.03600	0
11/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.99000	5.98400	0
11/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03400	0.03500	0
11/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.03900	6.03300	0
11/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03400	0.03400	0
11/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.08900	6.08200	0
11/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03300	0.03400	0
11/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.13800	6.13200	0
11/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03200	0.03300	0
11/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.18700	6.18100	0
11/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03200	0.03200	0
11/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.23700	6.23000	0
11/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03100	0.03200	0
11/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.28600	6.28000	0
11/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03000	0.03100	0
11/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.33500	6.32900	0
11/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03000	0.03000	0
11/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.38500	6.37800	0
11/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.67300	6.66300	0
11/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.72300	6.71300	0
11/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.90600	6.89700	0
11/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.82300	6.81300	0
11/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.87300	6.86300	0
11/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.92300	6.91300	0
11/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02400	0.02500	0
11/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.92900	6.92300	0
11/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.65600	7.64700	0
11/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.70600	7.69700	0
11/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.62300	7.61300	0
11/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.80600	7.79700	0
11/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.72300	7.71300	0
11/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.77300	7.76300	0
11/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.69000	7.68200	0
11/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.74000	7.73200	0
11/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.78900	7.78100	0
11/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01800	0.01800	0
11/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.72300	7.71600	0
11/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.77200	7.76600	0
11/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.82200	7.81600	0
11/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.87200	7.86600	0
11/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01700	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.92200	7.91500	0
11/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.97100	7.96500	0
11/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.02100	8.01500	0
11/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01600	0.01600	0
11/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.07100	8.06400	0
11/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.12000	8.11400	0
11/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01500	0.01500	0
11/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.17000	8.16300	0
11/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.21900	8.21300	0
11/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.26900	8.26300	0
11/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01400	0.01400	0
11/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.31900	8.31200	0
11/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01300	0.01400	0
11/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.36800	8.36200	0
11/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.67300	8.66300	0
11/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.72300	8.71300	0
11/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.90600	8.89700	0
11/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.82300	8.81300	0
11/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.87300	8.86300	0
11/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.92300	8.91300	0
11/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.62300	9.61300	0
11/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.48170	12.50360	1,261
11/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.22900	4.25100	0
11/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.37900	4.40300	0
11/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.12900	4.15100	0
11/02/2010	£ / R On 15-March-10	7.95	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
11/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.07900	4.10100	0
11/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.23000	4.25300	0
11/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.13000	4.15300	0
11/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.08000	4.10300	0
11/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.03000	4.05300	0
11/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.93000	3.95400	0
11/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.88100	3.90400	0
11/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.62900	3.65100	0
11/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.57900	3.60100	0
11/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.73100	3.75400	0
11/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.68100	3.70400	0
11/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.63100	3.65400	0
11/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.58100	3.60500	0
11/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.53100	3.55500	0
11/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.48200	3.50500	0
11/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.43200	3.45500	0
11/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.38200	3.40500	0
11/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.33200	3.35500	0
11/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.28200	3.30600	0
11/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.23200	3.25600	0
11/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.18300	3.20600	0
11/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.13300	3.15600	0
11/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.08300	3.10700	0
11/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.03300	3.05700	0
11/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.98400	3.00700	0
11/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.93400	2.95800	0
11/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.88400	2.90800	0
11/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.83500	2.85800	0
11/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.78500	2.80800	0
11/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.73500	2.75900	0
11/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.68600	2.70900	0
11/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.63600	2.66000	0
11/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.58700	2.61000	0
11/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00800	0
11/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.53700	2.56100	0
11/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.48700	2.51100	0
11/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.43800	2.46200	0
11/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.38900	2.41200	0
11/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01000	0.01000	0
11/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.33900	2.36300	0
11/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.29000	2.31300	0
11/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01100	0.01100	0
11/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.24000	2.26400	0
11/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.19100	2.21500	0
11/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.14200	2.16500	0
11/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01300	0.01300	0
11/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.09300	2.11600	0
11/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01400	0.01400	0
11/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.04400	2.06700	0
11/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01500	0.01500	0
11/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.99500	2.01800	0
11/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01600	0.01600	0
11/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.94600	1.97000	0
11/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.89800	1.92100	0
11/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.01900	0
11/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.85000	1.87300	0
11/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02100	0.02100	0
11/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.80200	1.82500	0
11/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02300	0.02300	0
11/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.75400	1.77700	0
11/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02500	0.02500	0
11/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.70600	1.72900	0
11/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02700	0.02700	0
11/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.65900	1.68200	0
11/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03000	0.03000	0
11/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.61100	1.63500	0
11/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03200	0.03300	0
11/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.56400	1.58800	0
11/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03500	0.03600	0
11/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.51700	1.54100	0
11/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03800	0.03900	0
11/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.47000	1.49400	0
11/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04100	0.04200	0
11/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.42400	1.44800	0
11/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04500	0.04600	0
11/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.37800	1.40200	0
11/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04900	0.05000	0
11/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.33200	1.35600	0
11/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05300	0.05400	0
11/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.28700	1.31100	0
11/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05800	0.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.24200	1.26600	0
11/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06300	0.06400	0
11/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.19700	1.22100	0
11/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06800	0.06900	0
11/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.15300	1.17700	0
11/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07400	0.07500	0
11/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.10900	1.13300	0
11/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.08000	0.08100	0
11/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.06800	1.09000	0
11/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08900	0.08800	0
11/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.02800	1.05000	0
11/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09900	0.09800	0
11/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.98900	1.01100	0
11/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.11000	0.10900	0
11/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.95100	0.97200	0
11/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.12200	0.12000	0
11/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.91300	0.93500	0
11/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.13400	0.13300	0
11/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.87600	0.89800	0
11/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.14700	0.14600	0
11/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.84100	0.86200	0
11/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.16200	0.16000	0
11/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.80600	0.82700	0
11/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.17700	0.17500	0
11/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.77200	0.79300	0
11/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.19300	0.19100	0
11/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.73900	0.76000	0
11/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.21000	0.20800	0
11/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.70700	0.72800	0
11/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.22800	0.22600	0
11/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.67600	0.69600	0
11/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.24700	0.24400	0
11/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.64500	0.66600	0
11/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.26600	0.26400	0
11/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.61600	0.63700	0
11/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.28700	0.28500	0
11/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.58800	0.60800	0
11/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.30900	0.30600	0
11/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.56000	0.58100	28
11/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.33100	0.32900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.53400	0.55400	0
11/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.35500	0.35200	0
11/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.50800	0.52800	0
11/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.37900	0.37600	0
11/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.48400	0.50300	0
11/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.40500	0.40100	0
11/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.46000	0.47900	0
11/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.43100	0.42700	0
11/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.44000	0.45600	0
11/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.46100	0.45400	0
11/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.42100	0.43700	0
11/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.49200	0.48500	0
11/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.40300	0.41800	0
11/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.52400	0.51600	0
11/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.38600	0.40100	8,032
11/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.55700	0.54900	0
11/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.36900	0.38400	0
11/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.59000	0.58200	0
11/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.35400	0.36800	0
11/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.62500	0.61600	0
11/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.33900	0.35200	0
11/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.66000	0.65000	0
11/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.32400	0.33700	0
11/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.69500	0.68500	0
11/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.52000	0.53200	0
11/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.71800	0.70800	0
11/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.31100	0.32300	0
11/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.73200	0.72100	0
11/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.53700	0.54900	0
11/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.78500	0.77500	0
11/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.29800	0.31000	0
11/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.76900	0.75800	0
11/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.51700	0.52900	0
11/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.81500	0.80500	0
11/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.28500	0.29700	0
11/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.80600	0.79500	0
11/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.27400	0.28500	0
11/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.84500	0.83300	0
11/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.26200	0.27400	0
11/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.88300	0.87200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.25200	0.26300	0
11/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.92300	0.91100	0
11/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.24100	0.25200	0
11/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.96200	0.95000	0
11/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.23200	0.24200	0
11/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.00300	0.99000	0
11/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.22200	0.23200	0
11/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.04300	1.03000	0
11/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.21400	0.22300	0
11/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.08500	1.07100	0
11/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.20500	0.21500	0
11/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.12600	1.11300	0
11/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.19700	0.20600	0
11/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.16800	1.15400	0
11/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.19000	0.19800	0
11/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.21100	1.19600	0
11/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.18200	0.19100	0
11/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.25300	1.23900	0
11/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.17600	0.18400	11,194
11/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.29700	1.28200	0
11/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.16900	0.17700	0
11/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.34000	1.32500	0
11/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.16300	0.17000	0
11/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.38400	1.36800	0
11/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.15700	0.16400	0
11/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.42800	1.41200	0
11/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.15100	0.15800	0
11/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.47200	1.45600	0
11/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.14600	0.15300	0
11/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.51700	1.50100	0
11/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.14100	0.14700	0
11/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.56200	1.54500	0
11/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.13600	0.14200	0
11/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.60700	1.59000	0
11/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.13100	0.13700	0
11/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.65200	1.63500	0
11/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.12600	0.13200	0
11/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.69700	1.68000	0
11/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.12200	0.12800	0
11/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.74300	1.72600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.11800	0.12400	0
11/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.78900	1.77200	0
11/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.11400	0.12000	0
11/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.83500	1.81800	0
11/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.11000	0.11600	0
11/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.88100	1.86400	0
11/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.10700	0.11200	0
11/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.92800	1.91000	0
11/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.10300	0.10800	0
11/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.97400	1.95600	0
11/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.10000	0.10500	0
11/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.02100	2.00300	0
11/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.09700	0.10200	0
11/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.06800	2.05000	0
11/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.09300	0.09900	0
11/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.11400	2.09700	0
11/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.09000	0.09500	0
11/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.16100	2.14300	0
11/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.08600	0.09100	8,032
11/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.20700	2.18900	0
11/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.37200	2.35000	0
11/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.08000	0.08400	0
11/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.30100	2.28200	0
11/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.07600	0.08100	0
11/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.34700	2.32900	0
11/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.07400	0.07800	0
11/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.39500	2.37600	0
11/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.07100	0.07500	0
11/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.44200	2.42300	0
11/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.06800	0.07200	0
11/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.48900	2.47000	0
11/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.06600	0.07000	0
11/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.53700	2.51800	0
11/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.06300	0.06700	0
11/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.58400	2.56500	0
11/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.06100	0.06500	0
11/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.63200	2.61300	0
11/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.05800	0.06200	0
11/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.67900	2.66000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.05600	0.06000	0
11/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.72700	2.70800	0
11/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.05400	0.05800	0
11/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.77500	2.75600	0
11/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.05200	0.05600	0
11/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.82300	2.80400	0
11/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.05000	0.05400	0
11/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.87100	2.85200	0
11/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.04900	0.05200	0
11/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.92000	2.90000	0
11/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.04700	0.05000	0
11/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.96800	2.94800	0
11/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.04500	0.04800	0
11/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.01600	2.99600	0
11/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.04400	0.04700	0
11/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.06500	3.04500	0
11/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.04200	0.04500	0
11/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.11300	3.09300	0
11/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04100	0.04400	0
11/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.16200	3.14200	0
11/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.03900	0.04200	0
11/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.21000	3.19000	0
11/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.03800	0.04100	0
11/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.25900	3.23900	0
11/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.03700	0.03900	0
11/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.30800	3.28700	0
11/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.03500	0.03800	0
11/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.35600	3.33600	0
11/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.03400	0.03700	0
11/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.40500	3.38500	0
11/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.03300	0.03600	0
11/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.45400	3.43400	0
11/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03200	0.03400	0
11/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.50300	3.48200	0
11/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03100	0.03300	0
11/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.55200	3.53100	0
11/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03000	0.03200	0
11/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.60100	3.58000	0
11/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.02900	0.03100	0
11/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.65000	3.62900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.02800	0.03000	0
11/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.69900	3.67800	0
11/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.02700	0.02900	0
11/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.74800	3.72700	0
11/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.02600	0.02800	0
11/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.79700	3.77600	0
11/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.02600	0.02700	0
11/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.84700	3.82500	0
11/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.02500	0.02700	0
11/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.89600	3.87500	0
11/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.02400	0.02600	0
11/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.94500	3.92400	0
11/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02300	0.02500	0
11/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.99400	3.97300	0
11/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02200	0.02400	0
11/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.04300	4.02200	0
11/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02100	0.02300	0
11/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.09200	4.07100	0
11/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02000	0.02200	0
11/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.14100	4.12000	0
11/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.01900	0.02100	0
11/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.19000	4.16900	0
11/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.01800	0.02000	0
11/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.23900	4.21800	0
11/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.01700	0.01900	0
11/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.28800	4.26700	0
11/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01600	0.01800	0
11/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.33700	4.31600	0
11/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.38700	4.36500	0
11/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.43600	4.41400	0
11/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.48500	4.46300	0
11/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01300	0.01500	0
11/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.53400	4.51300	0
11/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01300	0.01400	0
11/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.58400	4.56200	0
11/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.63300	4.61100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01100	0.01300	0
11/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.68200	4.66100	0
11/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01100	0.01200	0
11/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.73200	4.71000	0
11/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.78100	4.75900	0
11/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.83100	4.80900	0
11/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.88000	4.85800	0
11/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.93000	4.90800	0
11/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.97900	4.95700	0
11/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00800	0.00900	0
11/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.02900	5.00700	0
11/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00800	0.00800	0
11/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.07900	5.05600	0
11/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.12800	5.10600	0
11/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.17800	5.15600	0
11/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00600	0.00700	11,194
11/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.22700	5.20500	0
11/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.27700	5.25500	0
11/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.32700	5.30400	0
11/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.37600	5.35400	0
11/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.42600	5.40400	0
11/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.47600	5.45300	0
11/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.52600	5.50300	0
11/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.57500	5.55300	0
11/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00400	0.00500	0
11/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.62500	5.60300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.67500	5.65200	0
11/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.72500	5.70200	0
11/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.77500	5.75200	0
11/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.82400	5.80200	0
11/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.87400	5.85200	0
11/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.92400	5.90100	0
11/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.97400	5.95100	0
11/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.02400	6.00100	0
11/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.07400	6.05100	0
11/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.12400	6.10100	0
11/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.17400	6.15100	0
11/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.22300	6.20100	0
11/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.27300	6.25100	0
11/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.32300	6.30100	0
11/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.37300	6.35000	0
11/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.42300	6.40000	0
11/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.47300	6.45000	0
11/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.52300	6.50000	0
11/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.57300	6.55000	0
11/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.62300	6.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.67300	6.65000	0
11/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.72300	6.70000	0
11/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.77300	6.75000	0
11/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.82300	6.80000	0
11/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.87300	6.85000	0
11/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.92300	6.90000	0
11/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.97300	6.95000	0
11/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.02300	7.00000	0
11/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.07300	7.05000	0
11/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.12300	7.10000	0
11/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.17200	7.15000	0
11/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.22200	7.20000	0
11/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.27200	7.25000	0
11/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.32200	7.30000	0
11/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.37200	7.34900	0
11/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.42200	7.39900	0
11/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.47200	7.44900	0
11/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.52200	7.49900	0
11/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.57200	7.54900	0
11/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.62200	7.59900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.67200	7.64900	0
11/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.72200	7.69900	0
11/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.77200	7.74900	0
11/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.82200	7.79900	0
11/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.87200	7.84900	0
11/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.92200	7.89900	0
11/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.97200	7.94900	0
11/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.02200	7.99900	0
11/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.07200	8.04900	0
11/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.12200	8.09900	0
11/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.37100	8.34900	0
11/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.42100	8.39900	0
11/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.27200	8.24900	0
11/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.32200	8.29900	0
11/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.37200	8.34900	0
11/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.42200	8.39900	0
11/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.47200	8.44900	0
11/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.52200	8.49900	0
11/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.57200	8.54900	0
11/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.62200	8.59900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.67100	8.64900	0
11/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.72100	8.69900	0
11/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.77100	8.74900	0
11/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.82100	8.79800	0
11/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.87100	8.84800	0
11/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.92100	8.89800	0
11/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.97100	8.94800	0
11/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.02100	8.99800	0
11/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.07100	9.04800	0
11/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.12100	9.09800	0
11/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.17100	9.14800	0
11/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.22100	9.19800	0
11/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.27100	9.24800	0
11/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.32100	9.29800	0
11/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.37100	9.34800	0
11/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.42100	9.39800	0
11/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.47100	9.44800	0
11/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.52100	9.49800	0
11/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.57100	9.54800	0
11/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.62100	9.59800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.67100	9.64800	0
11/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.72100	9.69800	0
11/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.77100	9.74800	0
11/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.82100	9.79800	0
11/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.87100	9.84800	0
11/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.92100	9.89800	0
11/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.97100	9.94800	0
11/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.02100	9.99800	0
11/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.07100	10.04800	0
11/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08790	0.08790	0
11/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01805	0.01805	0
11/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00015	0.00015	0
11/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00948	0.00950	0
11/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00158	0.00160	0
11/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00457	0.00459	0
11/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00667	0.00669	0
11/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.10720	11.18330	155
11/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.47400	3.55000	0
11/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.42400	3.50000	0
11/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.37400	3.45000	0
11/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.32400	3.40000	0
11/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.45500	3.53200	0
11/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.40500	3.48200	0
11/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.35500	3.43200	0
11/02/2010	€ / R On 14-June-10	7.40	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
11/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.30500	3.38300	0
11/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.25500	3.33300	0
11/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.20600	3.28300	0
11/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.15600	3.23300	0
11/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.92400	3.00000	0
11/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.05600	3.13300	0
11/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.00600	3.08300	0
11/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.95600	3.03300	0
11/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.26900	3.34500	0
11/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
11/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.21900	3.29500	0
11/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
11/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.17000	3.24600	0
11/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
11/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.12100	3.19600	0
11/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01300	0
11/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.52400	2.60000	0
11/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.02200	3.09800	0
11/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
11/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.60700	2.68400	0
11/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.92300	2.99900	0
11/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01600	0
11/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.87400	2.95000	0
11/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
11/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.45800	2.53500	0
11/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.40800	2.48500	0
11/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.72700	2.80200	0
11/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.30900	2.38600	0
11/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.25900	2.33600	0
11/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.58000	2.65600	0
11/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
11/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.16000	2.23700	0
11/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
11/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.92400	2.00000	0
11/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.06100	2.13800	0
11/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.01100	2.08800	0
11/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00600	0.00600	0
11/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.96200	2.03900	0
11/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
11/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.28800	2.36300	0
11/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03100	0.03000	0
11/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.23900	2.31500	0
11/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03200	0.03200	0
11/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.19100	2.26700	0
11/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03400	0.03400	0
11/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.14200	2.21800	0
11/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03500	0.03500	0
11/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.52500	1.60000	0
11/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.04600	2.12200	0
11/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03900	0.03900	0
11/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.61900	1.69500	0
11/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01400	0.01300	0
11/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.95400	2.02600	0
11/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04700	0.04300	0
11/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.90800	1.98000	0
11/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05100	0.04700	0
11/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.47300	1.54900	0
11/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01800	0.01700	0
11/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.42500	1.50100	0
11/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02000	0.01900	0
11/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.77300	1.84400	0
11/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06600	0.06100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.32900	1.40500	0
11/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02400	0.02300	0
11/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.28100	1.35700	0
11/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02600	0.02500	0
11/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.64200	1.71200	0
11/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08500	0.07900	0
11/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.18700	1.26200	0
11/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03200	0.03000	0
11/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.92800	1.00300	0
11/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.09300	1.16800	0
11/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03800	0.03600	0
11/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.04700	1.12100	0
11/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04200	0.03900	0
11/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.00400	1.07500	0
11/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04900	0.04300	0
11/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.39100	1.45700	0
11/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13400	0.12400	0
11/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.35100	1.41700	0
11/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14400	0.13400	0
11/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.31100	1.37600	0
11/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15400	0.14300	0
11/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.27200	1.33700	0
11/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16500	0.15400	0
11/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.55000	0.62100	0
11/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02600	0.02200	0
11/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.19600	1.25900	0
11/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.18900	0.17600	0
11/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.72900	0.78900	0
11/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.12400	0.10700	0
11/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.12800	1.18300	0
11/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.22100	0.20000	0
11/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.09500	1.14900	0
11/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23800	0.21600	0
11/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.62700	0.68200	20
11/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.17200	0.15000	271
11/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.59500	0.64800	0
11/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.19000	0.16600	0
11/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.00100	1.05200	0
11/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.29400	0.26900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.53400	0.58500	0
11/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.22900	0.20300	0
11/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.50600	0.55500	0
11/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.25100	0.22300	0
11/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.91400	0.96200	0
11/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.35700	0.32900	0
11/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.45200	0.49800	0
11/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.29700	0.26600	0
11/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.13900	0.17800	0
11/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.21500	0.17900	0
11/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.40300	0.44600	0
11/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.34800	0.31400	0
11/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.38100	0.42100	0
11/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.37600	0.33900	0
11/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.36100	0.39800	0
11/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.40600	0.36600	0
11/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.76000	0.80200	0
11/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.50300	0.46900	0
11/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.73600	0.77800	0
11/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.52900	0.49500	0
11/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.71400	0.75400	0
11/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.55700	0.52100	0
11/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.69200	0.73100	0
11/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.58500	0.54800	0
11/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.04400	0.06000	0
11/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.52000	0.46100	0
11/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.65000	0.68800	0
11/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.64300	0.60500	0
11/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.24900	0.27400	0
11/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.64400	0.59200	0
11/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.61300	0.64700	0
11/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.70600	0.66400	0
11/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.59600	0.62800	0
11/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.73900	0.69500	0
11/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.21300	0.23500	25
11/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.75800	0.70300	0
11/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.20200	0.22300	0
11/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.79700	0.74100	0
11/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.54700	0.57600	0
11/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.84000	0.79300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.18300	0.20100	0
11/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.87800	0.81900	0
11/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.17400	0.19100	0
11/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.91900	0.85900	0
11/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.50300	0.53000	0
11/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.94600	0.89700	0
11/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.15800	0.17300	0
11/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.00300	0.94100	0
11/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00700	0.01000	0
11/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.08300	1.01100	0
11/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.31200	0.33100	0
11/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.04500	0.98800	0
11/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.14300	0.15700	0
11/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.08800	1.02500	0
11/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.13600	0.15000	0
11/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.13100	1.06800	0
11/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.13000	0.14300	0
11/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.17500	1.11100	0
11/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.42700	0.44900	0
11/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.17000	1.11600	0
11/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.41600	0.43700	0
11/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.20900	1.15400	0
11/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.40500	0.42600	0
11/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.24800	1.19300	0
11/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.39400	0.41500	0
11/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.28700	1.23200	0
11/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.38400	0.40400	0
11/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.32700	1.27100	0
11/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.37400	0.39400	0
11/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.36700	1.31100	0
11/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.09400	0.10300	0
11/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.48900	1.42100	0
11/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.35600	0.37400	0
11/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.44900	1.39100	0
11/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.34700	0.36500	0
11/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.49000	1.43200	0
11/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.77700	1.70200	0
11/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.32300	0.33900	0
11/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.61600	1.55600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.92700	1.85200	0
11/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.30000	0.31500	0
11/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.74300	1.68200	0
11/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	13,636
11/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.02700	1.95200	0
11/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.12600	2.05200	0
11/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.17600	2.10200	0
11/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.22600	2.15200	0
11/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.26200	0.27400	0
11/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.00500	1.94100	0
11/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.32600	2.25100	0
11/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.25100	0.26300	0
11/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.09400	2.03000	0
11/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.42600	2.35100	0
11/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.47600	2.40100	0
11/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.52600	2.45100	0
11/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.57600	2.50100	0
11/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.62600	2.55100	0
11/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.67600	2.60100	0
11/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.02900	0.03300	0
11/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.57400	2.50100	0
11/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.02700	0.03100	0
11/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.62200	2.54900	0
11/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.02500	0.02900	0
11/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.67000	2.59700	0
11/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02300	0.02700	0
11/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.71800	2.64500	0
11/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.02200	0.02500	0
11/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.76700	2.69300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.02000	0.02400	0
11/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.81500	2.74200	0
11/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01900	0.02200	0
11/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.86400	2.79000	0
11/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.07600	3.00100	0
11/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01700	0.01900	0
11/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.96200	2.88700	0
11/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01600	0.01800	0
11/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.01100	2.93600	0
11/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01500	0.01700	0
11/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.06000	2.98500	0
11/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.16900	0.17700	0
11/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.91200	2.84400	0
11/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.16600	0.17400	0
11/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.95900	2.89100	0
11/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.16300	0.17000	0
11/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.00600	2.93700	0
11/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.15900	0.16700	0
11/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.05200	2.98400	0
11/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.47600	3.40100	0
11/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.15300	0.16000	0
11/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.14600	3.07700	0
11/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00900	0.01100	0
11/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.40400	3.32900	0
11/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.14700	0.15400	0
11/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.24000	3.17100	0
11/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.14500	0.15100	0
11/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.28800	3.21800	0
11/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.77600	3.70100	0
11/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.13700	0.14300	0
11/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.43000	3.36000	0
11/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.92600	3.85100	0
11/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.12900	0.13500	0
11/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.57200	3.50200	0
11/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.12600	4.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.17600	4.10100	0
11/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.22600	4.15100	0
11/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.11700	0.12200	0
11/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.86000	3.78900	0
11/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.32600	4.25100	0
11/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.11300	0.11800	0
11/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.95600	3.88500	0
11/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.42600	4.35100	0
11/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.47600	4.40100	0
11/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.52600	4.45100	0
11/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.57600	4.50100	0
11/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.62600	4.55100	0
11/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.67600	4.60100	0
11/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.54700	4.47100	0
11/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.59700	4.52100	0
11/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.64700	4.57100	0
11/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.69700	4.62000	0
11/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.74700	4.67000	0
11/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.79700	4.72000	0
11/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.84700	4.77000	0
11/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.07600	5.00100	0
11/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.94700	4.87000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.99700	4.92000	0
11/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.04700	4.97000	0
11/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.08100	0.08500	0
11/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.82400	4.75200	0
11/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.08000	0.08300	0
11/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.87300	4.80000	0
11/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.07800	0.08200	0
11/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.92100	4.84900	0
11/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07700	0.08000	0
11/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.97000	4.89700	0
11/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.47600	5.40100	0
11/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07400	0.07800	0
11/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.06700	4.99500	0
11/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.39600	5.31900	0
11/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.07200	0.07500	0
11/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.16500	5.09200	0
11/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.07100	0.07400	0
11/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.21400	5.14100	0
11/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06700	0.07000	0
11/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.36000	5.28700	0
11/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06400	0.06700	0
11/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.50700	5.43400	0
11/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.05800	0.06100	0
11/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.80100	5.72800	0
11/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05600	0.05900	0
11/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.89900	5.82600	0
11/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.52600	6.45100	0
11/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.57600	6.50100	0
11/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.62600	6.55100	0
11/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.67600	6.60100	0
11/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.54600	6.46900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.59600	6.51900	0
11/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.64600	6.56900	0
11/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.69600	6.61900	0
11/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.74600	6.66900	0
11/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.79600	6.71900	0
11/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.84600	6.76900	0
11/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.07600	7.00100	0
11/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.94500	6.86900	0
11/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.99500	6.91900	0
11/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.04500	6.96900	0
11/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.04000	0.04300	0
11/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.78300	6.71000	0
11/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03900	0.04200	0
11/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.83200	6.75900	0
11/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03900	0.04100	0
11/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.88200	6.80800	0
11/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03800	0.04000	0
11/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.93100	6.85700	0
11/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.47600	7.40100	0
11/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03700	0.03900	0
11/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.03000	6.95600	0
11/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.39500	7.31800	0
11/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03500	0.03700	0
11/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.12800	7.05400	0
11/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03500	0.03700	0
11/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.17800	7.10400	0
11/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03300	0.03500	0
11/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.32600	7.25200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03100	0.03300	0
11/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.47400	7.40000	0
11/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02800	0.03000	0
11/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.77100	7.69700	0
11/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02700	0.02900	0
11/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.87000	7.79600	0
11/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.52600	8.45100	0
11/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.57600	8.50100	0
11/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.62600	8.55100	0
11/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.67600	8.60100	0
11/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.54500	8.46800	0
11/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.59500	8.51800	0
11/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.64500	8.56800	0
11/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.69500	8.61800	0
11/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.74500	8.66800	0
11/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.79500	8.71800	0
11/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.84500	8.76800	0
11/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.07600	9.00100	0
11/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.94500	8.86800	0
11/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.99500	8.91800	0
11/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.04500	8.96800	0
11/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01700	0.01900	0
11/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.76000	8.68600	0
11/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01700	0.01800	0
11/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.81000	8.73500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01600	0.01800	0
11/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.85900	8.78500	0
11/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01600	0.01700	0
11/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.90900	8.83400	0
11/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.47600	9.40100	0
11/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01500	0.01600	0
11/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.00800	8.93300	0
11/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.39500	9.31800	0
11/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01400	0.01600	0
11/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.10700	9.03300	0
11/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01400	0.01500	0
11/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.15700	9.08200	0
11/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01300	0.01400	0
11/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.30600	9.23100	0
11/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01200	0.01300	0
11/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.45500	9.38000	0
11/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.75300	9.67800	0
11/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01000	0.01000	0
11/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.85300	9.77700	0
11/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.92980	6.86010	420
11/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.43500	4.36300	0
11/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.38500	4.31300	0
11/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.38500	4.31300	0
11/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.33500	4.26300	0
11/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.28500	4.21300	0
11/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.23500	4.16300	0
11/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.13500	4.06300	0
11/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.13500	4.06300	0
11/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.08500	4.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.03500	3.96300	0
11/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.98500	3.91300	0
11/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.93500	3.86300	0
11/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.88500	3.81300	0
11/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.83500	3.76300	0
11/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.78500	3.71300	0
11/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.73500	3.66300	0
11/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.68500	3.61300	0
11/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.63500	3.56300	0
11/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.43500	3.36300	0
11/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.38500	3.31300	0
11/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.38500	3.31300	0
11/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.33500	3.26300	0
11/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.28500	3.21300	0
11/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.23500	3.16300	0
11/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.13500	3.06300	0
11/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.13500	3.06300	0
11/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.08500	3.01300	0
11/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.03500	2.96300	0
11/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.98500	2.91300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.93500	2.86300	0
11/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.88500	2.81300	0
11/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.83500	2.76300	0
11/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.78500	2.71300	0
11/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.73500	2.66300	0
11/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.68500	2.61300	0
11/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.63500	2.56300	0
11/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.43500	2.36300	0
11/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.38500	2.31300	0
11/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.38500	2.31400	0
11/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.33500	2.26400	0
11/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.28600	2.21400	0
11/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.23600	2.16400	0
11/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.13500	2.06300	0
11/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.13600	2.06400	0
11/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.08600	2.01400	0
11/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.03600	1.96500	0
11/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.98600	1.91500	0
11/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
11/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.93700	1.86500	0
11/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.88700	1.81500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.83700	1.76500	0
11/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.78700	1.71600	0
11/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.73700	1.66600	0
11/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
11/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.68800	1.61600	0
11/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
11/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.63800	1.56700	0
11/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
11/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.43500	1.36300	0
11/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.38600	1.31300	0
11/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.39000	1.31900	0
11/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.34100	1.27000	0
11/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.29100	1.22000	0
11/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00600	0.00700	0
11/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.24200	1.17100	0
11/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00700	0.00800	0
11/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.13600	1.06300	0
11/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.14400	1.07300	0
11/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00900	0.01000	0
11/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.09500	1.02400	0
11/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01000	0.01100	0
11/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.04600	0.97700	0
11/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01100	0.01400	0
11/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.99700	0.93100	0
11/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01200	0.01800	0
11/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.95000	0.88500	0
11/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01500	0.02200	0
11/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.90400	0.83900	0
11/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01900	0.02600	0
11/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.85800	0.79500	0
11/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02300	0.03200	0
11/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.81300	0.75100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.02800	0.03800	0
11/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.77000	0.70900	0
11/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.03500	0.04600	0
11/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.72700	0.66700	0
11/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04200	0.05400	0
11/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.68500	0.62700	0
11/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05000	0.06400	0
11/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.54900	0.48200	0
11/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.01400	0.01900	0
11/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.50200	0.43700	0
11/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.01700	0.02400	0
11/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.45700	0.39300	0
11/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.02200	0.03000	0
11/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.41300	0.35100	0
11/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.02800	0.03800	0
11/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.49300	0.44400	0
11/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.10800	0.13100	0
11/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.45900	0.41200	0
11/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.12400	0.14900	0
11/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.42600	0.38100	0
11/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.14100	0.16800	0
11/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.39500	0.35200	0
11/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.16000	0.18900	0
11/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.36500	0.32400	0
11/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.18000	0.21100	0
11/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.33700	0.29700	0
11/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.20200	0.23400	0
11/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.31100	0.27300	0
11/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.22600	0.26000	0
11/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.28500	0.25300	0
11/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.25000	0.29000	0
11/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.26200	0.23400	0
11/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.27700	0.32100	0
11/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.37100	0.34200	0
11/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.34800	0.38900	0
11/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.24300	0.21700	0
11/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.30800	0.35400	0
11/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.22500	0.20100	0
11/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.34000	0.38800	0
11/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.20800	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.37300	0.42300	0
11/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.19300	0.17200	0
11/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.40800	0.45900	0
11/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.17900	0.16000	0
11/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.44400	0.49700	0
11/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.16600	0.14800	0
11/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.48100	0.53500	0
11/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.15400	0.13800	0
11/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51900	0.57500	0
11/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.56600	1.63800	0
11/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.61600	1.68800	0
11/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.03100	0.02900	0
11/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.64600	1.71600	0
11/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02900	0.02700	0
11/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.69400	1.76400	0
11/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02800	0.02600	0
11/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.74300	1.81300	0
11/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02600	0.02500	0
11/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.79100	1.86200	0
11/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.86500	1.93700	0
11/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02400	0.02300	0
11/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.88900	1.96000	0
11/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02300	0.02200	0
11/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.93800	2.00900	0
11/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02200	0.02000	0
11/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.98700	2.05700	0
11/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02100	0.01800	0
11/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.03600	2.10500	0
11/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01900	0.01700	0
11/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.08400	2.15400	0
11/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01800	0.01600	0
11/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.13300	2.20300	0
11/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01700	0.01500	0
11/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.18200	2.25200	0
11/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01500	0.01400	0
11/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.23000	2.30100	0
11/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01400	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.27900	2.35000	0
11/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01300	0.01200	0
11/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.32800	2.39900	0
11/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01200	0.01100	0
11/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.37700	2.44800	0
11/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.56500	3.63700	0
11/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.61500	3.68700	0
11/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.61700	3.68900	0
11/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.66700	3.73900	0
11/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.71700	3.78800	0
11/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.76700	3.83800	0
11/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.86500	3.93700	0
11/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.86600	3.93800	0
11/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.91600	3.98800	0
11/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.96600	4.03800	0
11/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.01600	4.08800	0
11/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.06600	4.13800	0
11/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.11600	4.18800	0
11/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.16600	4.23800	0
11/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.21600	4.28800	0
11/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.26600	4.33800	0
11/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.31600	4.38800	0
11/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.36600	4.43800	0
11/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.56500	5.63700	0
11/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.61500	5.68700	0
11/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.61500	5.68700	0
11/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.66500	5.73700	0
11/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.71500	5.78700	0
11/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.76500	5.83700	0
11/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.86500	5.93700	0
11/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.86500	5.93700	0
11/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.91500	5.98700	0
11/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.96500	6.03700	0
11/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.01500	6.08700	0
11/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.06500	6.13700	0
11/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.11500	6.18700	0
11/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.16500	6.23700	0
11/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.21500	6.28700	0
11/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.26500	6.33700	0
11/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.31500	6.38700	0
11/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.36500	6.43700	0
11/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.56500	7.63700	0
11/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.61500	7.68700	0
11/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.61500	7.68700	0
11/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.66500	7.73700	0
11/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.71500	7.78700	0
11/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.76500	7.83700	0
11/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.86500	7.93700	0
11/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.86500	7.93700	0
11/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.91500	7.98700	0
11/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.96500	8.03700	0
11/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.01500	8.08700	0
11/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.06500	8.13700	0
11/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.11500	8.18700	0
11/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.16500	8.23700	0
11/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.21500	8.28700	0
11/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.26500	8.33700	0
11/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.31500	8.38700	0
11/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.36500	8.43700	0
12/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.15620	8.14500	493
12/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.10600	5.09500	0
12/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.35400	4.34400	0
12/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.30400	4.29400	0
12/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.38900	4.37700	0
12/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.20400	4.19400	0
12/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.28900	4.27700	0
12/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.23900	4.22700	0
12/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.32400	4.31200	0
12/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.27400	4.26200	0
12/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.22400	4.21200	0
12/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.30700	4.29500	0
12/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.25700	4.24600	0
12/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.20700	4.19600	0
12/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.15700	4.14600	0
12/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.10700	4.09600	0
12/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.05700	4.04600	0
12/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	4.00800	3.99600	0
12/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.95800	3.94600	0
12/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.90800	3.89700	0
12/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.85800	3.84700	0
12/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.80800	3.79700	0
12/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.75800	3.74700	0
12/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.70800	3.69700	0
12/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.65900	3.64700	0
12/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.33900	3.32800	0
12/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.28900	3.27800	0
12/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.23900	3.22800	0
12/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.32500	3.31300	0
12/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.27500	3.26300	0
12/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.22500	3.21300	0
12/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.31000	3.29900	0
12/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.26100	3.24900	0
12/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00400	0
12/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.21100	3.20000	0
12/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.16100	3.15000	0
12/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.11200	3.10000	0
12/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00500	0
12/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.06200	3.05100	0
12/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.01300	3.00100	0
12/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.96300	2.95200	0
12/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.91300	2.90200	0
12/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.86400	2.85200	0
12/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00700	0
12/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.81400	2.80300	0
12/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.76500	2.75300	0
12/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00900	0.00800	0
12/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.71500	2.70400	0
12/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.66500	2.65400	0
12/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.34100	2.32900	0
12/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.29100	2.27900	0
12/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.24100	2.23000	0
12/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.33000	2.31800	0
12/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.28000	2.26900	0
12/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.23100	2.21900	0
12/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00800	0.00700	0
12/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.31900	2.30800	0
12/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.27000	2.25900	0
12/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.22100	2.21000	0
12/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.17100	2.16100	0
12/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.12200	2.11200	0
12/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.07300	2.06200	0
12/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.02400	2.01300	0
12/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01800	0.01800	0
12/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.97600	1.96600	0
12/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02000	0.02100	0
12/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.92900	1.91800	0
12/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02300	0.02300	0
12/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.88100	1.87100	0
12/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02500	0.02600	0
12/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.83500	1.82400	0
12/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02900	0.02900	0
12/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.78800	1.77800	0
12/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03200	0.03300	0
12/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.74200	1.73200	0
12/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03600	0.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.69600	1.68600	0
12/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04000	0.04100	0
12/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.35300	1.34100	0
12/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.30400	1.29300	0
12/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.25600	1.24400	0
12/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.36500	1.35600	0
12/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04200	0.04400	0
12/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.31900	1.31000	0
12/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04600	0.04800	0
12/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.27400	1.26500	0
12/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05100	0.05300	0
12/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.38500	1.37600	0
12/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07900	0.08100	0
12/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.34200	1.33400	0
12/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08600	0.08900	0
12/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.30000	1.29200	0
12/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09400	0.09700	0
12/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.25900	1.25100	0
12/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10300	0.10600	0
12/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.21800	1.21000	0
12/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11200	0.11500	0
12/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.17700	1.17000	0
12/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12100	0.12500	0
12/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.13800	1.13000	0
12/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13200	0.13500	0
12/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.10100	1.09400	0
12/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14500	0.14900	0
12/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.06500	1.05800	0
12/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15900	0.16300	0
12/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.03000	1.02300	0
12/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.17400	0.17800	0
12/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.99600	0.99000	0
12/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.19000	0.19500	0
12/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.96200	0.95700	0
12/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.20600	0.21200	0
12/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.93000	0.92400	0
12/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.22400	0.22900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.89800	0.89300	0
12/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.24200	0.24800	0
12/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.51500	0.51100	0
12/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.17600	0.18400	0
12/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.48400	0.48100	390
12/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.19500	0.20400	130
12/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.45500	0.45200	100
12/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.21600	0.22500	0
12/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.61400	0.61300	0
12/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.29100	0.30100	0
12/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.58600	0.58700	0
12/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.31300	0.32500	0
12/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.56000	0.56100	0
12/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.33700	0.34900	0
12/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.70000	0.69800	0
12/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.39400	0.40300	0
12/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.67500	0.67400	0
12/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.41900	0.42900	0
12/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.65100	0.65000	0
12/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.44500	0.45500	0
12/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.62700	0.62700	0
12/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.47100	0.48200	0
12/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.60500	0.60500	0
12/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.49900	0.51000	0
12/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.58300	0.58300	0
12/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.52700	0.53800	0
12/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.56200	0.56300	4,400
12/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.55600	0.56800	0
12/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.54300	0.54400	0
12/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.58700	0.59900	0
12/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.52400	0.52600	0
12/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.61800	0.63100	0
12/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.50700	0.50800	0
12/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.65100	0.66300	0
12/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.49000	0.49200	0
12/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.68400	0.69700	0
12/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.47400	0.47500	0
12/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.71800	0.73000	0
12/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.45800	0.46000	0
12/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.75200	0.76500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.44300	0.44500	0
12/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.78700	0.80000	0
12/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.42800	0.43100	0
12/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.82200	0.83600	0
12/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.41400	0.41700	117
12/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.85800	0.87200	0
12/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.13300	0.13600	0
12/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.89400	0.90900	0
12/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.25800	0.26200	3,000
12/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.93500	0.95000	0
12/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.11900	0.12200	0
12/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.98000	0.99500	0
12/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.11200	0.11500	0
12/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.02300	1.03800	0
12/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10600	0.10900	0
12/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.06700	1.08200	0
12/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10100	0.10400	0
12/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.11200	1.12700	0
12/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09500	0.09800	0
12/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.15600	1.17100	0
12/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.20400	0.20900	0
12/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.18100	1.19700	0
12/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.31100	0.31400	0
12/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.20500	1.21900	0
12/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30200	0.30500	330
12/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.24600	1.26000	0
12/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.18300	0.18700	0
12/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.31000	1.32500	0
12/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.28400	0.28700	0
12/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.32800	1.34200	0
12/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07000	0.07300	0
12/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.43100	1.44600	0
12/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16400	0.16800	0
12/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.44100	1.45600	0
12/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06400	0.06600	0
12/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.52500	1.53900	0
12/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06100	0.06300	26,596
12/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.57200	1.58600	0
12/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05800	0.06000	0
12/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.61900	1.63300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.23900	0.24200	0
12/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.58300	1.59700	0
12/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05300	0.05500	0
12/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.71400	1.72800	0
12/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05000	0.05300	0
12/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.76100	1.77600	0
12/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.04800	0.05000	0
12/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.80900	1.82300	0
12/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12500	0.12900	0
12/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.80200	1.81700	0
12/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12200	0.12500	0
12/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.84900	1.86300	0
12/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.11800	0.12100	0
12/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.89500	1.90900	0
12/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.19800	0.20200	0
12/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.89200	1.90700	0
12/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19300	0.19700	0
12/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.93700	1.95200	0
12/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.18800	0.19200	0
12/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.98200	1.99700	0
12/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18400	0.18700	300
12/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.02800	2.04200	0
12/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.17900	0.18300	0
12/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.07300	2.08800	0
12/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17500	0.17800	0
12/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.11900	2.13300	0
12/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17100	0.17400	0
12/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.16500	2.17900	0
12/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.16600	0.17000	0
12/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.21000	2.22500	0
12/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16200	0.16500	0
12/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.25600	2.27000	0
12/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15800	0.16100	0
12/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.30200	2.31600	0
12/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15400	0.15700	0
12/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.34800	2.36200	0
12/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15000	0.15300	0
12/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.39400	2.40800	0
12/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14600	0.14900	0
12/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.44000	2.45400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14200	0.14500	0
12/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.48600	2.50000	0
12/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01800	0.01900	0
12/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.67900	2.69200	0
12/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01700	0.01800	0
12/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.72800	2.74100	0
12/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.77700	2.79000	0
12/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.82600	2.83900	0
12/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01400	0.01500	0
12/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.87500	2.88800	0
12/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01300	0.01500	0
12/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.92400	2.93800	0
12/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.09600	3.10600	0
12/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.14600	3.15600	0
12/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.19600	3.20600	0
12/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.12200	3.13500	0
12/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10900	0.11200	0
12/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.00300	3.01700	0
12/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00900	0.01100	0
12/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.22000	3.23400	0
12/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00900	0.01000	0
12/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.27000	3.28300	0
12/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.31900	3.33200	0
12/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.36900	3.38200	0
12/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.41900	3.43200	0
12/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00700	0.00800	0
12/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.46800	3.48100	0
12/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00700	0.00800	0
12/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.51800	3.53100	0
12/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.68600	3.69600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00600	0.00700	0
12/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.56700	3.58000	0
12/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00600	0.00700	0
12/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.61700	3.63000	0
12/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00600	0.00700	0
12/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.66700	3.68000	0
12/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00500	0.00600	0
12/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.71600	3.72900	0
12/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00500	0.00600	0
12/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.76600	3.77900	0
12/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03900	0.04000	0
12/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.71600	3.72800	0
12/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03800	0.03900	0
12/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.76500	3.77700	0
12/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03700	0.03800	0
12/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.81400	3.82600	0
12/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07900	0.08100	0
12/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.77300	3.78600	0
12/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07700	0.08000	0
12/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.82100	3.83500	0
12/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07600	0.07800	0
12/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.87000	3.88300	0
12/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07500	0.07700	0
12/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.91900	3.93200	0
12/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07300	0.07500	0
12/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.96700	3.98000	0
12/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07200	0.07400	0
12/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.01600	4.02900	0
12/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07100	0.07300	0
12/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.06500	4.07800	0
12/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06900	0.07100	0
12/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.11300	4.12600	0
12/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06800	0.07000	0
12/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.16200	4.17500	0
12/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06600	0.06800	0
12/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.21000	4.22300	0
12/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06500	0.06700	0
12/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.25900	4.27200	0
12/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06300	0.06500	0
12/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.30700	4.32000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06200	0.06400	0
12/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.35600	4.36900	0
12/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06100	0.06300	0
12/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.40500	4.41800	0
12/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.66300	4.67500	0
12/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.71300	4.72500	0
12/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.76300	4.77500	0
12/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.81200	4.82500	0
12/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.86200	4.87500	0
12/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.91200	4.92500	0
12/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.09600	5.10600	0
12/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.14600	5.15600	0
12/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.19600	5.20600	0
12/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.11200	5.12400	0
12/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04900	0.05000	0
12/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.94300	4.95500	0
12/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.21200	5.22400	0
12/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.26200	5.27400	0
12/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.31200	5.32400	0
12/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.49600	5.50600	0
12/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.41200	5.42400	0
12/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.46200	5.47400	0
12/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.51200	5.52400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.56200	5.57400	0
12/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.61200	5.62400	0
12/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.79600	5.80600	0
12/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.71200	5.72400	0
12/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.76100	5.77400	0
12/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01200	0.01300	0
12/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.68900	5.70100	0
12/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01200	0.01200	0
12/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.73900	5.75000	0
12/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.78800	5.80000	0
12/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03700	0.03800	0
12/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.73100	5.74300	0
12/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03600	0.03700	0
12/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.78000	5.79200	0
12/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03600	0.03700	0
12/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.83000	5.84200	0
12/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03500	0.03600	0
12/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.87900	5.89100	0
12/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03400	0.03600	0
12/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.92800	5.94100	0
12/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03400	0.03500	0
12/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.97800	5.99000	0
12/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03300	0.03400	0
12/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.02700	6.03900	0
12/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03300	0.03400	0
12/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.07700	6.08900	0
12/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03200	0.03300	0
12/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.12600	6.13800	0
12/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03100	0.03200	0
12/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.17500	6.18700	0
12/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03100	0.03200	0
12/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.22500	6.23700	0
12/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03000	0.03100	0
12/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.27400	6.28600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02900	0.03000	0
12/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.32300	6.33500	0
12/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02900	0.03000	0
12/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.37300	6.38500	0
12/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.66100	6.67300	0
12/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.71100	6.72300	0
12/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.89600	6.90600	0
12/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.81100	6.82300	0
12/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.86100	6.87300	0
12/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.91100	6.92300	0
12/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02300	0.02400	0
12/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.91700	6.92900	0
12/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.64600	7.65600	0
12/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.69600	7.70600	0
12/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.61100	7.62300	0
12/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.79600	7.80600	0
12/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.71100	7.72300	0
12/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.76100	7.77300	0
12/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.67800	7.69000	0
12/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.72800	7.74000	0
12/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.77800	7.78900	0
12/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01700	0.01800	0
12/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.71100	7.72300	0
12/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.76100	7.77200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.81000	7.82200	0
12/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.86000	7.87200	0
12/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.91000	7.92200	0
12/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01600	0.01600	0
12/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.96000	7.97100	0
12/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.00900	8.02100	0
12/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.05900	8.07100	0
12/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.10900	8.12000	0
12/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01400	0.01500	0
12/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.15800	8.17000	0
12/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.20800	8.21900	0
12/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.25700	8.26900	0
12/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.30700	8.31900	0
12/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.35700	8.36800	0
12/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.66100	8.67300	0
12/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.71100	8.72300	0
12/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.89600	8.90600	0
12/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.81100	8.82300	0
12/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.86100	8.87300	0
12/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.91100	8.92300	0
12/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.61100	9.62300	0
12/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.52600	12.48170	1,263
12/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.27100	4.22900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.42400	4.37900	0
12/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.17100	4.12900	0
12/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.12100	4.07900	0
12/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.27400	4.23000	0
12/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.17400	4.13000	0
12/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.12400	4.08000	0
12/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.07500	4.03000	0
12/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.97500	3.93000	0
12/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.92500	3.88100	0
12/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.67100	3.62900	0
12/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.62100	3.57900	0
12/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.77500	3.73100	0
12/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.72500	3.68100	0
12/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.67500	3.63100	0
12/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.62600	3.58100	0
12/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.57600	3.53100	0
12/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.52600	3.48200	0
12/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.47600	3.43200	0
12/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.42600	3.38200	0
12/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.37600	3.33200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.32700	3.28200	0
12/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00300	0
12/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.27700	3.23200	0
12/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00300	0
12/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.22700	3.18300	0
12/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.17700	3.13300	0
12/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.12700	3.08300	0
12/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.07800	3.03300	0
12/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00400	0
12/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.02800	2.98400	0
12/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.97800	2.93400	0
12/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.92900	2.88400	0
12/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00600	0.00500	0
12/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.87900	2.83500	0
12/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.82900	2.78500	0
12/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.78000	2.73500	0
12/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.73000	2.68600	0
12/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.68000	2.63600	0
12/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.63100	2.58700	0
12/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.58100	2.53700	0
12/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.53200	2.48700	0
12/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00900	0.00800	0
12/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.48200	2.43800	0
12/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.43300	2.38900	0
12/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.38300	2.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.33400	2.29000	0
12/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01100	0.01100	0
12/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.28500	2.24000	0
12/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01200	0.01100	0
12/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.23500	2.19100	0
12/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01200	0.01200	0
12/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.18600	2.14200	0
12/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.13700	2.09300	0
12/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.08800	2.04400	0
12/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.03900	1.99500	0
12/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01600	0.01600	0
12/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.99000	1.94600	0
12/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.94100	1.89800	0
12/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01800	0.01900	0
12/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.89300	1.85000	0
12/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02000	0.02100	0
12/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.84500	1.80200	0
12/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02200	0.02300	0
12/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.79700	1.75400	0
12/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02400	0.02500	0
12/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.74900	1.70600	0
12/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02600	0.02700	0
12/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.70100	1.65900	0
12/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02800	0.03000	0
12/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.65300	1.61100	0
12/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03000	0.03200	0
12/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.60600	1.56400	0
12/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03300	0.03500	0
12/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.55900	1.51700	0
12/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03600	0.03800	0
12/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.51200	1.47000	0
12/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03900	0.04100	0
12/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.46500	1.42400	0
12/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04200	0.04500	0
12/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.41900	1.37800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04600	0.04900	0
12/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.37300	1.33200	0
12/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05000	0.05300	0
12/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.32700	1.28700	0
12/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05400	0.05800	0
12/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.28100	1.24200	0
12/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.05800	0.06300	0
12/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.23600	1.19700	0
12/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06300	0.06800	0
12/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.19100	1.15300	0
12/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.06800	0.07400	0
12/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.14700	1.10900	0
12/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.07400	0.08000	0
12/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.10300	1.06800	0
12/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08000	0.08900	0
12/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.06200	1.02800	0
12/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.08900	0.09900	0
12/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.02200	0.98900	0
12/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.09900	0.11000	0
12/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.98200	0.95100	0
12/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.10900	0.12200	0
12/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.94400	0.91300	0
12/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.12100	0.13400	0
12/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.90600	0.87600	0
12/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.13300	0.14700	0
12/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.87000	0.84100	0
12/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.14700	0.16200	0
12/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.83400	0.80600	0
12/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.16100	0.17700	0
12/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.79900	0.77200	0
12/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.17600	0.19300	0
12/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.76500	0.73900	0
12/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.19200	0.21000	0
12/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.73200	0.70700	0
12/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.20900	0.22800	0
12/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.69900	0.67600	0
12/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.22600	0.24700	0
12/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.66800	0.64500	0
12/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.24500	0.26600	0
12/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.63800	0.61600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.26500	0.28700	0
12/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.60800	0.58800	0
12/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.28500	0.30900	0
12/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.58000	0.56000	28
12/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.30700	0.33100	0
12/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.55200	0.53400	0
12/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.32900	0.35500	0
12/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.52600	0.50800	0
12/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.35300	0.37900	0
12/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.50000	0.48400	0
12/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.37700	0.40500	0
12/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.47600	0.46000	0
12/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.40300	0.43100	0
12/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.45200	0.44000	0
12/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.42900	0.46100	0
12/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.43200	0.42100	0
12/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.45900	0.49200	0
12/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.41300	0.40300	0
12/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.49000	0.52400	0
12/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.39500	0.38600	8,032
12/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.52200	0.55700	0
12/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.37800	0.36900	0
12/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.55500	0.59000	0
12/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.36200	0.35400	0
12/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.58900	0.62500	0
12/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.34600	0.33900	0
12/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.62300	0.66000	0
12/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.33100	0.32400	0
12/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.65800	0.69500	0
12/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.54000	0.52000	0
12/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.69400	0.71800	0
12/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.31700	0.31100	0
12/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.69400	0.73200	0
12/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.55700	0.53700	0
12/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.76100	0.78500	0
12/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.30300	0.29800	0
12/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.73000	0.76900	0
12/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.53600	0.51700	0
12/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.79000	0.81500	0
12/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.29100	0.28500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.76800	0.80600	0
12/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.27800	0.27400	0
12/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.80500	0.84500	0
12/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.26700	0.26200	0
12/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.84400	0.88300	0
12/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.25600	0.25200	0
12/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.88300	0.92300	0
12/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.24500	0.24100	0
12/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.92200	0.96200	0
12/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.23500	0.23200	0
12/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.96200	1.00300	0
12/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.22600	0.22200	0
12/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.00300	1.04300	0
12/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.21600	0.21400	0
12/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.04300	1.08500	0
12/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.20800	0.20500	0
12/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.08500	1.12600	0
12/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.20000	0.19700	0
12/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.12700	1.16800	0
12/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.19200	0.19000	0
12/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.16900	1.21100	0
12/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.18400	0.18200	0
12/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.21100	1.25300	0
12/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.17700	0.17600	11,194
12/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.25400	1.29700	0
12/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.17000	0.16900	0
12/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.29700	1.34000	0
12/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.16400	0.16300	0
12/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.34100	1.38400	0
12/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.15800	0.15700	0
12/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.38500	1.42800	0
12/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.15200	0.15100	0
12/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.42900	1.47200	0
12/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.14600	0.14600	0
12/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.47300	1.51700	0
12/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.14100	0.14100	0
12/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.51800	1.56200	0
12/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.13600	0.13600	0
12/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.56300	1.60700	0
12/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.13100	0.13100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.60800	1.65200	0
12/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.12700	0.12600	0
12/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.65400	1.69700	0
12/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.12200	0.12200	0
12/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.69900	1.74300	0
12/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.11800	0.11800	0
12/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.74500	1.78900	0
12/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.11400	0.11400	0
12/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.79100	1.83500	0
12/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.11000	0.11000	0
12/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.83700	1.88100	0
12/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.10700	0.10700	0
12/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.88400	1.92800	0
12/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.10300	0.10300	0
12/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.93000	1.97400	0
12/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.10000	0.10000	0
12/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.97700	2.02100	0
12/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.09700	0.09700	0
12/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.02400	2.06800	0
12/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.09400	0.09300	0
12/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.07100	2.11400	0
12/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.09000	0.09000	0
12/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.11700	2.16100	0
12/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.08600	0.08600	8,032
12/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.16300	2.20700	0
12/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.33000	2.37200	0
12/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.08000	0.08000	0
12/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.25700	2.30100	0
12/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.07700	0.07600	0
12/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.30400	2.34700	0
12/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.07400	0.07400	0
12/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.35100	2.39500	0
12/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.07100	0.07100	0
12/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.39800	2.44200	0
12/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.06800	0.06800	0
12/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.44500	2.48900	0
12/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.06600	0.06600	0
12/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.49300	2.53700	0
12/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.06300	0.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.54000	2.58400	0
12/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.06100	0.06100	0
12/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.58800	2.63200	0
12/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.05800	0.05800	0
12/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.63500	2.67900	0
12/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.05600	0.05600	0
12/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.68300	2.72700	0
12/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.05400	0.05400	0
12/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.73100	2.77500	0
12/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.05200	0.05200	0
12/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.77900	2.82300	0
12/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.05000	0.05000	0
12/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.82700	2.87100	0
12/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.04900	0.04900	0
12/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.87600	2.92000	0
12/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.04700	0.04700	0
12/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.92400	2.96800	0
12/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.04500	0.04500	0
12/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.97200	3.01600	0
12/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.04400	0.04400	0
12/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.02100	3.06500	0
12/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.04200	0.04200	0
12/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.06900	3.11300	0
12/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.04100	0.04100	0
12/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.11800	3.16200	0
12/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.03900	0.03900	0
12/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.16600	3.21000	0
12/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.03800	0.03800	0
12/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.21500	3.25900	0
12/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.03600	0.03700	0
12/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.26300	3.30800	0
12/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.03500	0.03500	0
12/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.31200	3.35600	0
12/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.03400	0.03400	0
12/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.36100	3.40500	0
12/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.03300	0.03300	0
12/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.41000	3.45400	0
12/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03200	0.03200	0
12/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.45900	3.50300	0
12/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.03100	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.50800	3.55200	0
12/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.03000	0.03000	0
12/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.55700	3.60100	0
12/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.02900	0.02900	0
12/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.60600	3.65000	0
12/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.02800	0.02800	0
12/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.65500	3.69900	0
12/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.02700	0.02700	0
12/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.70400	3.74800	0
12/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.02600	0.02600	0
12/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.75300	3.79700	0
12/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.02500	0.02600	0
12/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.80200	3.84700	0
12/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.02500	0.02500	0
12/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.85200	3.89600	0
12/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.02400	0.02400	0
12/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.90100	3.94500	0
12/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02300	0.02300	0
12/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.95000	3.99400	0
12/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02200	0.02200	0
12/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.99900	4.04300	0
12/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02100	0.02100	0
12/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.04800	4.09200	0
12/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.02000	0.02000	0
12/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.09700	4.14100	0
12/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.01900	0.01900	0
12/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.14600	4.19000	0
12/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.01800	0.01800	0
12/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.19500	4.23900	0
12/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.24400	4.28800	0
12/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01600	0.01600	0
12/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.29300	4.33700	0
12/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01600	0.01600	0
12/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.34300	4.38700	0
12/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.39200	4.43600	0
12/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.44100	4.48500	0
12/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.49000	4.53400	0
12/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.54000	4.58400	0
12/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01200	0.01200	0
12/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.58900	4.63300	0
12/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01100	0.01100	0
12/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.63800	4.68200	0
12/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01100	0.01100	0
12/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.68800	4.73200	0
12/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.73700	4.78100	0
12/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.78700	4.83100	0
12/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.83600	4.88000	0
12/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.88600	4.93000	0
12/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.93500	4.97900	0
12/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.98500	5.02900	0
12/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00800	0.00800	0
12/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.03500	5.07900	0
12/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.08400	5.12800	0
12/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00700	0.00700	0
12/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.13400	5.17800	0
12/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00600	0.00600	11,194
12/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.18300	5.22700	0
12/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.23300	5.27700	0
12/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.28300	5.32700	0
12/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.33200	5.37600	0
12/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.38200	5.42600	0
12/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.43200	5.47600	0
12/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.48200	5.52600	0
12/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.53100	5.57500	0
12/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.58100	5.62500	0
12/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.63100	5.67500	0
12/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.68100	5.72500	0
12/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.73100	5.77500	0
12/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.78000	5.82400	0
12/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.83000	5.87400	0
12/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.88000	5.92400	0
12/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.93000	5.97400	0
12/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.98000	6.02400	0
12/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.03000	6.07400	0
12/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.08000	6.12400	0
12/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00200	0.00300	0
12/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.12900	6.17400	0
12/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.17900	6.22300	0
12/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.22900	6.27300	0
12/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.27900	6.32300	0
12/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.32900	6.37300	0
12/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.37900	6.42300	0
12/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.42900	6.47300	0
12/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.47900	6.52300	0
12/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.52900	6.57300	0
12/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.57900	6.62300	0
12/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.62900	6.67300	0
12/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.67900	6.72300	0
12/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.72900	6.77300	0
12/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.77900	6.82300	0
12/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.82900	6.87300	0
12/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.87900	6.92300	0
12/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.92900	6.97300	0
12/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.97900	7.02300	0
12/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.02800	7.07300	0
12/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.07800	7.12300	0
12/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.12800	7.17200	0
12/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.17800	7.22200	0
12/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.22800	7.27200	0
12/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.27800	7.32200	0
12/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.32800	7.37200	0
12/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.37800	7.42200	0
12/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.42800	7.47200	0
12/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.47800	7.52200	0
12/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.52800	7.57200	0
12/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.57800	7.62200	0
12/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.62800	7.67200	0
12/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.67800	7.72200	0
12/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.72800	7.77200	0
12/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.77800	7.82200	0
12/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.82800	7.87200	0
12/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.87800	7.92200	0
12/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.92800	7.97200	0
12/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.97800	8.02200	0
12/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.02800	8.07200	0
12/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.07800	8.12200	0
12/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.32900	8.37100	0
12/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.37900	8.42100	0
12/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.22800	8.27200	0
12/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.27800	8.32200	0
12/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.32800	8.37200	0
12/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.37800	8.42200	0
12/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.42800	8.47200	0
12/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.47800	8.52200	0
12/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.52800	8.57200	0
12/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.57800	8.62200	0
12/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.62700	8.67100	0
12/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.67700	8.72100	0
12/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.72700	8.77100	0
12/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.77700	8.82100	0
12/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.82700	8.87100	0
12/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.87700	8.92100	0
12/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.92700	8.97100	0
12/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.97700	9.02100	0
12/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.02700	9.07100	0
12/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.07700	9.12100	0
12/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.12700	9.17100	0
12/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.17700	9.22100	0
12/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.22700	9.27100	0
12/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.27700	9.32100	0
12/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.32700	9.37100	0
12/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.37700	9.42100	0
12/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.42700	9.47100	0
12/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.47700	9.52100	0
12/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.52700	9.57100	0
12/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.57700	9.62100	0
12/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.62700	9.67100	0
12/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.67700	9.72100	0
12/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.72700	9.77100	0
12/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.77700	9.82100	0
12/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.82700	9.87100	0
12/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.87700	9.92100	0
12/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.92700	9.97100	0
12/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.97700	10.02100	0
12/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.02700	10.07100	0
12/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08780	0.08790	0
12/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01795	0.01805	0
12/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00015	0.00015	0
12/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00939	0.00948	0
12/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00159	0.00158	0
12/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00450	0.00457	0
12/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00670	0.00667	0
12/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.08390	11.10720	158
12/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.45100	3.47400	0
12/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.40100	3.42400	0
12/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.35100	3.37400	0
12/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.30100	3.32400	0
12/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.43200	3.45500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.38300	3.40500	0
12/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.33300	3.35500	0
12/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.28300	3.30500	0
12/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.23300	3.25500	0
12/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.18300	3.20600	0
12/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.13300	3.15600	0
12/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.90100	2.92400	0
12/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.03300	3.05600	0
12/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.98300	3.00600	0
12/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.93400	2.95600	0
12/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.24600	3.26900	0
12/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
12/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.19700	3.21900	0
12/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01200	0
12/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.14700	3.17000	0
12/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
12/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.09800	3.12100	0
12/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.50100	2.52400	0
12/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.99900	3.02200	0
12/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
12/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.58500	2.60700	0
12/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.90100	2.92300	0
12/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01600	0
12/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.85100	2.87400	0
12/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.43500	2.45800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.38600	2.40800	0
12/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00300	0
12/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.70400	2.72700	0
12/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.02000	0
12/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.28600	2.30900	0
12/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.23700	2.25900	0
12/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00400	0
12/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.55700	2.58000	0
12/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
12/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.13700	2.16000	0
12/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
12/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.90100	1.92400	0
12/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.03800	2.06100	0
12/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.98900	2.01100	0
12/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.94000	1.96200	0
12/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00800	0.00700	0
12/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.26500	2.28800	0
12/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03100	0.03100	0
12/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.21600	2.23900	0
12/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03200	0.03200	0
12/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.16800	2.19100	0
12/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03400	0.03400	0
12/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.11900	2.14200	0
12/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03500	0.03500	0
12/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.50100	1.52500	0
12/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.02300	2.04600	0
12/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03900	0.03900	0
12/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.59600	1.61900	0
12/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01400	0.01400	0
12/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.93100	1.95400	0
12/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04700	0.04700	0
12/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.88500	1.90800	0
12/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05100	0.05100	0
12/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.45000	1.47300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01800	0.01800	0
12/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.40200	1.42500	0
12/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02000	0.02000	0
12/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.75000	1.77300	0
12/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06600	0.06600	0
12/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.30600	1.32900	0
12/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02400	0.02400	0
12/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.25800	1.28100	0
12/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02600	0.02600	0
12/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.61900	1.64200	0
12/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08500	0.08500	0
12/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.16300	1.18700	0
12/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03100	0.03200	0
12/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.90500	0.92800	0
12/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00400	0.00400	0
12/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.07000	1.09300	0
12/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03800	0.03800	0
12/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.02300	1.04700	0
12/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04100	0.04200	0
12/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.98000	1.00400	0
12/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04800	0.04900	0
12/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.36800	1.39100	0
12/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13400	0.13400	0
12/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.32800	1.35100	0
12/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14400	0.14400	0
12/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.28900	1.31100	0
12/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15500	0.15400	0
12/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.25000	1.27200	0
12/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16600	0.16500	0
12/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.52800	0.55000	0
12/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02700	0.02600	0
12/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.17400	1.19600	0
12/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.19000	0.18900	0
12/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.70500	0.72900	0
12/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.12300	0.12400	0
12/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.10600	1.12800	0
12/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.22200	0.22100	0
12/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.07300	1.09500	0
12/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23900	0.23800	0
12/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.60300	0.62700	20

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.17100	0.17200	271
12/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.57100	0.59500	0
12/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.18900	0.19000	0
12/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.97900	1.00100	0
12/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.29500	0.29400	0
12/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.51100	0.53400	0
12/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.22900	0.22900	0
12/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.48300	0.50600	0
12/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.25100	0.25100	0
12/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.89300	0.91400	0
12/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.35900	0.35700	0
12/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.43000	0.45200	0
12/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.29800	0.29700	0
12/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.12300	0.13900	0
12/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.22200	0.21500	0
12/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.38200	0.40300	0
12/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.35000	0.34800	0
12/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.36000	0.38100	0
12/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.37800	0.37600	0
12/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.34000	0.36100	0
12/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.40800	0.40600	0
12/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.73900	0.76000	0
12/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.50500	0.50300	0
12/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.71600	0.73600	0
12/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.53200	0.52900	0
12/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.69400	0.71400	0
12/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.56000	0.55700	0
12/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.67200	0.69200	0
12/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.58800	0.58500	0
12/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.03600	0.04400	0
12/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.53500	0.52000	0
12/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.63100	0.65000	0
12/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.64700	0.64300	0
12/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.23200	0.24900	0
12/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.65000	0.64400	0
12/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.59400	0.61300	0
12/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.71000	0.70600	0
12/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.57700	0.59600	0
12/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.74300	0.73900	0
12/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.19800	0.21300	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.76600	0.75800	0
12/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.18800	0.20200	0
12/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.80600	0.79700	0
12/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.52900	0.54700	0
12/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.84500	0.84000	0
12/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.16900	0.18300	0
12/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.88700	0.87800	0
12/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.16100	0.17400	0
12/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.92900	0.91900	0
12/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.48600	0.50300	0
12/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.95200	0.94600	0
12/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.14500	0.15800	0
12/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.01300	1.00300	0
12/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00500	0.00700	0
12/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.10400	1.08300	0
12/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.29600	0.31200	0
12/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.05200	1.04500	0
12/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.13200	0.14300	0
12/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.10000	1.08800	0
12/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.12500	0.13600	0
12/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.14300	1.13100	0
12/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.12000	0.13000	0
12/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.18800	1.17500	0
12/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.41100	0.42700	0
12/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.17700	1.17000	0
12/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.40000	0.41600	0
12/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.21600	1.20900	0
12/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.39000	0.40500	0
12/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.25600	1.24800	0
12/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.38000	0.39400	0
12/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.29600	1.28700	0
12/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.37000	0.38400	0
12/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.33600	1.32700	0
12/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.36000	0.37400	0
12/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.37600	1.36700	0
12/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.08700	0.09400	0
12/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.50500	1.48900	0
12/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.34200	0.35600	0
12/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.45800	1.44900	0
12/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.33400	0.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.50000	1.49000	0
12/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.80000	1.77700	0
12/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.31000	0.32300	0
12/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.62600	1.61600	0
12/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.94900	1.92700	0
12/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.28900	0.30000	0
12/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.75500	1.74300	0
12/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00100	13,636
12/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.04900	2.02700	0
12/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.14900	2.12600	0
12/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.19900	2.17600	0
12/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.24900	2.22600	0
12/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.25200	0.26200	0
12/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.01800	2.00500	0
12/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.34900	2.32600	0
12/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.24100	0.25100	0
12/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.10700	2.09400	0
12/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.44900	2.42600	0
12/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.49900	2.47600	0
12/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.54900	2.52600	0
12/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.59900	2.57600	0
12/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.64900	2.62600	0
12/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.69900	2.67600	0
12/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.02600	0.02900	0
12/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.59400	2.57400	0
12/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.02400	0.02700	0
12/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.64200	2.62200	0
12/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.02200	0.02500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.69000	2.67000	0
12/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02100	0.02300	0
12/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.73900	2.71800	0
12/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.02000	0.02200	0
12/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.78800	2.76700	0
12/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01800	0.02000	0
12/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.83600	2.81500	0
12/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01700	0.01900	0
12/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.88500	2.86400	0
12/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.09900	3.07600	0
12/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01500	0.01700	0
12/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.98300	2.96200	0
12/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01400	0.01600	0
12/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.03200	3.01100	0
12/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01300	0.01500	0
12/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.08100	3.06000	0
12/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.16200	0.16900	0
12/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.92800	2.91200	0
12/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.15900	0.16600	0
12/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.97500	2.95900	0
12/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.15500	0.16300	0
12/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.02100	3.00600	0
12/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.15200	0.15900	0
12/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.06800	3.05200	0
12/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.49900	3.47600	0
12/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.14600	0.15300	0
12/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.16200	3.14600	0
12/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00800	0.00900	0
12/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.42600	3.40400	0
12/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.14100	0.14700	0
12/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.25700	3.24000	0
12/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.13800	0.14500	0
12/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.30400	3.28800	0
12/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.79900	3.77600	0
12/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.13100	0.13700	0
12/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.44700	3.43000	0
12/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.94900	3.92600	0
12/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.12400	0.12900	0
12/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.59000	3.57200	0
12/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.14900	4.12600	0
12/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.19900	4.17600	0
12/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.24900	4.22600	0
12/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.11100	0.11700	0
12/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.87700	3.86000	0
12/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.34900	4.32600	0
12/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.10800	0.11300	0
12/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.97400	3.95600	0
12/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.44900	4.42600	0
12/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.49900	4.47600	0
12/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.54900	4.52600	0
12/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.59900	4.57600	0
12/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.64900	4.62600	0
12/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.69900	4.67600	0
12/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.57000	4.54700	0
12/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.62000	4.59700	0
12/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.67000	4.64700	0
12/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.72000	4.69700	0
12/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.77000	4.74700	0
12/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.82000	4.79700	0
12/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.87000	4.84700	0
12/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.09900	5.07600	0
12/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.97000	4.94700	0
12/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.01900	4.99700	0
12/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.06900	5.04700	0
12/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.07700	0.08100	0
12/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.84300	4.82400	0
12/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.07600	0.08000	0
12/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.89200	4.87300	0
12/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.07400	0.07800	0
12/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.94000	4.92100	0
12/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07300	0.07700	0
12/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.98900	4.97000	0
12/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.49900	5.47600	0
12/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07100	0.07400	0
12/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.08700	5.06700	0
12/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.41900	5.39600	0
12/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.06800	0.07200	0
12/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.18400	5.16500	0
12/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.06700	0.07100	0
12/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.23300	5.21400	0
12/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06400	0.06700	0
12/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.38000	5.36000	0
12/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06100	0.06400	0
12/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.52700	5.50700	0
12/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.05500	0.05800	0
12/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.82100	5.80100	0
12/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05400	0.05600	0
12/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.92000	5.89900	0
12/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.54900	6.52600	0
12/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.59900	6.57600	0
12/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.64900	6.62600	0
12/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.69900	6.67600	0
12/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.56900	6.54600	0
12/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.61900	6.59600	0
12/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.66900	6.64600	0
12/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.71800	6.69600	0
12/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.76800	6.74600	0
12/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.81800	6.79600	0
12/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.86800	6.84600	0
12/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.09900	7.07600	0
12/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.96800	6.94500	0
12/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.01800	6.99500	0
12/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.06800	7.04500	0
12/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03800	0.04000	0
12/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.80400	6.78300	0
12/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03700	0.03900	0
12/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.85300	6.83200	0
12/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03700	0.03900	0
12/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.90300	6.88200	0
12/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03600	0.03800	0
12/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.95200	6.93100	0
12/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.49900	7.47600	0
12/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03500	0.03700	0
12/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.05100	7.03000	0
12/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.41800	7.39500	0
12/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03300	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.14900	7.12800	0
12/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03300	0.03500	0
12/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.19900	7.17800	0
12/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03100	0.03300	0
12/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.34700	7.32600	0
12/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.02900	0.03100	0
12/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.49500	7.47400	0
12/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02600	0.02800	0
12/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.79200	7.77100	0
12/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02500	0.02700	0
12/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.89100	7.87000	0
12/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.54900	8.52600	0
12/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.59900	8.57600	0
12/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.64900	8.62600	0
12/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.69900	8.67600	0
12/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.56800	8.54500	0
12/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.61800	8.59500	0
12/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.66800	8.64500	0
12/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.71800	8.69500	0
12/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.76800	8.74500	0
12/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.81800	8.79500	0
12/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.86800	8.84500	0
12/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.09900	9.07600	0
12/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.96800	8.94500	0
12/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.01800	8.99500	0
12/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.06800	9.04500	0
12/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.78200	8.76000	0
12/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.83200	8.81000	0
12/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.88100	8.85900	0
12/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01500	0.01600	0
12/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.93100	8.90900	0
12/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.49900	9.47600	0
12/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01400	0.01500	0
12/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.03000	9.00800	0
12/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.41800	9.39500	0
12/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.12900	9.10700	0
12/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.17900	9.15700	0
12/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01200	0.01300	0
12/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.32800	9.30600	0
12/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.47700	9.45500	0
12/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00900	0.01000	0
12/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.77500	9.75300	0
12/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00900	0.01000	0
12/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.87500	9.85300	0
12/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.91730	6.92980	420
12/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.42500	4.43500	0
12/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.37500	4.38500	0
12/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.37200	4.38500	0
12/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.32200	4.33500	0
12/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.27200	4.28500	0
12/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.22200	4.23500	0
12/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.12500	4.13500	0
12/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.12200	4.13500	0
12/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.07200	4.08500	0
12/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.02200	4.03500	0
12/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.97200	3.98500	0
12/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.92200	3.93500	0
12/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.87200	3.88500	0
12/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.82200	3.83500	0
12/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.77200	3.78500	0
12/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.72200	3.73500	0
12/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.67200	3.68500	0
12/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.62200	3.63500	0
12/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.42500	3.43500	0
12/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.37500	3.38500	0
12/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.37200	3.38500	0
12/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.32200	3.33500	0
12/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.27200	3.28500	0
12/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.22200	3.23500	0
12/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.12500	3.13500	0
12/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.12200	3.13500	0
12/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.07200	3.08500	0
12/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.02200	3.03500	0
12/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.97200	2.98500	0
12/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.92200	2.93500	0
12/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.87200	2.88500	0
12/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.82200	2.83500	0
12/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.77200	2.78500	0
12/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.72200	2.73500	0
12/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.67200	2.68500	0
12/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.62200	2.63500	0
12/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.42500	2.43500	0
12/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.37500	2.38500	0
12/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.37300	2.38500	0
12/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.32300	2.33500	0
12/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.27300	2.28600	0
12/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.22300	2.23600	0
12/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.12500	2.13500	0
12/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.12300	2.13600	0
12/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.07300	2.08600	0
12/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.02300	2.03600	0
12/02/2010	AU\$ / R On 14-June-10	4.85	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
12/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.97400	1.98600	0
12/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.92400	1.93700	0
12/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.87400	1.88700	0
12/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.82400	1.83700	0
12/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.77400	1.78700	0
12/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.72500	1.73700	0
12/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00200	0
12/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.67500	1.68800	0
12/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.62500	1.63800	0
12/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
12/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.42500	1.43500	0
12/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.37500	1.38600	0
12/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.37800	1.39000	0
12/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00600	0.00500	0
12/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.32800	1.34100	0
12/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00600	0.00600	0
12/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.27900	1.29100	0
12/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00700	0.00600	0
12/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.23000	1.24200	0
12/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00800	0.00700	0
12/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.12600	1.13600	0
12/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.13100	1.14400	0
12/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00900	0.00900	0
12/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.08200	1.09500	0
12/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01000	0.01000	0
12/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.03400	1.04600	0
12/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01200	0.01100	0
12/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.98600	0.99700	0
12/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01400	0.01200	0
12/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.94000	0.95000	0
12/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01800	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.89400	0.90400	0
12/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02200	0.01900	0
12/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.84800	0.85800	0
12/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02600	0.02300	0
12/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.80400	0.81300	0
12/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03200	0.02800	0
12/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.76000	0.77000	0
12/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.03800	0.03500	0
12/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.71700	0.72700	0
12/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04500	0.04200	0
12/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.67500	0.68500	0
12/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05300	0.05000	0
12/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.53800	0.54900	0
12/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.49200	0.50200	0
12/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.01700	0.01700	0
12/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.44600	0.45700	0
12/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.02100	0.02200	0
12/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.40200	0.41300	0
12/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.02700	0.02800	0
12/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.48400	0.49300	0
12/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.11200	0.10800	0
12/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.44900	0.45900	0
12/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.12700	0.12400	0
12/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.41600	0.42600	0
12/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.14400	0.14100	0
12/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.38500	0.39500	0
12/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.16300	0.16000	0
12/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.35500	0.36500	0
12/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.18300	0.18000	0
12/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.32600	0.33700	0
12/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.20400	0.20200	0
12/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.29900	0.31100	0
12/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.22700	0.22600	0
12/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.27400	0.28500	0
12/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.25200	0.25000	0
12/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.25400	0.26200	0
12/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.28200	0.27700	0
12/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.36300	0.37100	0
12/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.35300	0.34800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.23500	0.24300	0
12/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.31300	0.30800	0
12/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.21700	0.22500	0
12/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.34500	0.34000	0
12/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.20100	0.20800	0
12/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.37900	0.37300	0
12/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.18600	0.19300	0
12/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.41400	0.40800	0
12/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.17300	0.17900	0
12/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.45100	0.44400	0
12/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.16000	0.16600	0
12/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.48800	0.48100	0
12/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.14800	0.15400	0
12/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.52600	0.51900	0
12/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.57600	1.56600	0
12/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.62600	1.61600	0
12/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.03000	0.03100	0
12/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.65800	1.64600	0
12/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02800	0.02900	0
12/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.70600	1.69400	0
12/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02700	0.02800	0
12/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.75500	1.74300	0
12/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02600	0.02600	0
12/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.80400	1.79100	0
12/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.87500	1.86500	0
12/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02300	0.02400	0
12/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.90100	1.88900	0
12/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02200	0.02300	0
12/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.95000	1.93800	0
12/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02100	0.02200	0
12/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.99900	1.98700	0
12/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02000	0.02100	0
12/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.04800	2.03600	0
12/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01800	0.01900	0
12/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.09600	2.08400	0
12/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01700	0.01800	0
12/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.14500	2.13300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01600	0.01700	0
12/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.19400	2.18200	0
12/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01400	0.01500	0
12/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.24200	2.23000	0
12/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01300	0.01400	0
12/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.29100	2.27900	0
12/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01200	0.01300	0
12/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.34000	2.32800	0
12/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01100	0.01200	0
12/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.38900	2.37700	0
12/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.57500	3.56500	0
12/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.62500	3.61500	0
12/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.63000	3.61700	0
12/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.68000	3.66700	0
12/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.72900	3.71700	0
12/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00200	0
12/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.77900	3.76700	0
12/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.87500	3.86500	0
12/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.87900	3.86600	0
12/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.92900	3.91600	0
12/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.97900	3.96600	0
12/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.02900	4.01600	0
12/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.07900	4.06600	0
12/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.12900	4.11600	0
12/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.17900	4.16600	0
12/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.22900	4.21600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.27900	4.26600	0
12/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.32900	4.31600	0
12/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.37900	4.36600	0
12/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.57500	5.56500	0
12/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.62500	5.61500	0
12/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.62800	5.61500	0
12/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.67800	5.66500	0
12/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.72800	5.71500	0
12/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.77800	5.76500	0
12/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.87500	5.86500	0
12/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.87800	5.86500	0
12/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.92800	5.91500	0
12/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.97800	5.96500	0
12/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.02800	6.01500	0
12/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.07800	6.06500	0
12/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.12800	6.11500	0
12/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.17800	6.16500	0
12/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.22800	6.21500	0
12/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.27800	6.26500	0
12/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.32800	6.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.37800	6.36500	0
12/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.57500	7.56500	0
12/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.62500	7.61500	0
12/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.62800	7.61500	0
12/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.67800	7.66500	0
12/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.72800	7.71500	0
12/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.77800	7.76500	0
12/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.87500	7.86500	0
12/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.87800	7.86500	0
12/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.92800	7.91500	0
12/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.97800	7.96500	0
12/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.02800	8.01500	0
12/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.07800	8.06500	0
12/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.12800	8.11500	0
12/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.17800	8.16500	0
12/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.22800	8.21500	0
12/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.27800	8.26500	0
12/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.32800	8.31500	0
12/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.37800	8.36500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
Futures Open Interest							395,560.00
Options Open Interest							437,334.00
Total							832,894.00