



Currency Futures & Options Weekly Statistics

From: 07/06/2010 To: 07/06/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.28000	8.19800	900
07/06/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.00400	4.92400	0
07/06/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.32000	4.24400	0
07/06/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.22000	4.14400	0
07/06/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.17000	4.09400	0
07/06/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.24000	4.16200	0
07/06/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.19000	4.11200	0
07/06/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.14000	4.06200	0
07/06/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.20400	4.12400	0
07/06/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.15400	4.07400	0
07/06/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.10400	4.02400	0
07/06/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.05400	3.97400	0
07/06/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.00400	3.92400	0
07/06/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.95400	3.87400	0
07/06/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.90400	3.82400	0
07/06/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.85400	3.77400	0
07/06/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.80400	3.72500	0
07/06/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.75400	3.67500	0
07/06/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.70400	3.62500	0
07/06/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.65400	3.57500	0
07/06/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.60400	3.52500	0
07/06/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.55400	3.47500	0
07/06/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.27000	3.19400	0
07/06/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.22000	3.14400	0
07/06/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.17000	3.09400	0
07/06/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.24000	3.16200	0
07/06/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.19000	3.11200	0
07/06/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.14000	3.06200	0
07/06/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.20500	3.12500	0
07/06/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.15500	3.07600	0
07/06/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.10500	3.02600	0
07/06/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.05500	2.97600	0
07/06/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.00600	2.92600	0
07/06/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
07/06/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.95600	2.87600	0
07/06/2010	\$ / R On 13-December-10	5.10	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
07/06/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.90600	2.82600	0
07/06/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
07/06/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.85600	2.77600	0
07/06/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
07/06/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.80600	2.72700	0
07/06/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00300	0
07/06/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.75600	2.67700	0
07/06/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00200	0.00300	0
07/06/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.70700	2.62700	0
07/06/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
07/06/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.65700	2.57700	0
07/06/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00300	0
07/06/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.60700	2.52800	0
07/06/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00300	0.00400	0
07/06/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.55700	2.47800	0
07/06/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00300	0.00400	0
07/06/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.27000	2.19400	0
07/06/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.22000	2.14400	0
07/06/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.17000	2.09400	0
07/06/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.24100	2.16300	0
07/06/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.19100	2.11400	0
07/06/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.14100	2.06400	0
07/06/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.21000	2.13100	0
07/06/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00600	0.00700	0
07/06/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.16000	2.08100	0
07/06/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00600	0.00700	0
07/06/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.11100	2.03200	0
07/06/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00700	0.00800	0
07/06/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.06100	1.98300	0
07/06/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00700	0.00900	0
07/06/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.01200	1.93400	0
07/06/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00800	0.01000	0
07/06/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.96300	1.88500	0
07/06/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.91400	1.83600	0
07/06/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01000	0.01200	0
07/06/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.86500	1.78700	0
07/06/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01100	0.01300	0
07/06/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.81700	1.73800	0
07/06/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01300	0.01400	0
07/06/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.76800	1.69000	0
07/06/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01400	0.01600	0
07/06/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.72000	1.64200	0
07/06/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01600	0.01800	0
07/06/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.67200	1.59300	0
07/06/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01800	0.01900	0
07/06/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.62400	1.54500	0
07/06/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02000	0.02100	0
07/06/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.57700	1.49800	0
07/06/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02300	0.02400	0
07/06/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.27000	1.19400	0
07/06/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.22000	1.14400	0
07/06/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.17000	1.09400	0
07/06/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.25100	1.17300	0
07/06/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01100	0.01100	0
07/06/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.20300	1.12400	0
07/06/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01300	0.01200	0
07/06/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.15400	1.07500	0
07/06/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01400	0.01300	0
07/06/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.25100	1.17000	0
07/06/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04700	0.04600	0
07/06/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.20600	1.12500	0
07/06/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05200	0.05100	0
07/06/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.16100	1.08000	0
07/06/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.05700	0.05600	0
07/06/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.11600	1.03800	0
07/06/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06200	0.06400	0
07/06/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.07300	0.99700	0
07/06/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.06900	0.07300	0
07/06/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.03200	0.95800	0
07/06/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.07800	0.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.99300	0.91900	0
07/06/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.08900	0.09500	0
07/06/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.95500	0.88100	0
07/06/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.10100	0.10700	0
07/06/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.91700	0.84500	0
07/06/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.11300	0.12100	0
07/06/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.88100	0.80900	0
07/06/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.12700	0.13500	0
07/06/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.84500	0.77400	0
07/06/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.14100	0.15000	0
07/06/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.10000	1.02400	0
07/06/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.22000	0.22600	0
07/06/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	1.06800	0.99300	0
07/06/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.23800	0.24500	0
07/06/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	1.03700	0.96300	0
07/06/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.25700	0.26500	0
07/06/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.28300	0.22200	1,430
07/06/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.01400	0.02800	0
07/06/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.50300	0.44100	100
07/06/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.16300	0.17900	0
07/06/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.47200	0.41200	0
07/06/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.18200	0.20000	0
07/06/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.44300	0.38400	0
07/06/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.20300	0.22200	0
07/06/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.41600	0.35800	1,200
07/06/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.22600	0.24600	0
07/06/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.57300	0.51000	0
07/06/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.31900	0.33600	0
07/06/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.54800	0.48600	10
07/06/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.34400	0.36200	0
07/06/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.52400	0.46300	500
07/06/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.37000	0.38900	0
07/06/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.65400	0.58900	0
07/06/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.43700	0.45300	0
07/06/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.63100	0.56700	0
07/06/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.46400	0.48100	0
07/06/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.60900	0.54500	340
07/06/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.49200	0.50900	0
07/06/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.43800	0.38500	0
07/06/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.48400	0.51100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.42000	0.36800	4,400
07/06/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.51600	0.54400	0
07/06/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.40200	0.35200	0
07/06/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.54800	0.57800	0
07/06/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.38500	0.33700	1,000
07/06/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.58100	0.61300	0
07/06/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.37000	0.32300	0
07/06/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.61600	0.64900	0
07/06/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.35400	0.30900	0
07/06/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.65000	0.68500	0
07/06/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.34000	0.29600	0
07/06/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.68600	0.72200	0
07/06/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.32600	0.28300	0
07/06/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.72200	0.75900	0
07/06/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.44800	0.39800	30,000
07/06/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.78100	0.81200	0
07/06/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.30000	0.26000	0
07/06/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.79600	0.83600	0
07/06/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.28900	0.25000	1,000
07/06/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.83500	0.87600	0
07/06/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.83200	0.90700	0
07/06/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.12700	0.10600	3,000
07/06/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.88700	0.94400	0
07/06/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.93100	1.00600	0
07/06/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.98100	1.05600	0
07/06/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.03100	1.10600	0
07/06/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.08100	1.15600	0
07/06/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.13100	1.20600	0
07/06/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.09100	0.07500	500
07/06/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.15100	1.21300	0
07/06/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.20400	0.17500	0
07/06/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.20000	1.25100	0
07/06/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.19600	0.16900	500
07/06/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.24200	1.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.07800	0.06400	0
07/06/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.28800	1.35200	0
07/06/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.18300	0.15700	0
07/06/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.32900	1.38300	0
07/06/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.43100	1.50600	0
07/06/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.06700	0.05500	0
07/06/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.42700	1.49300	0
07/06/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.53100	1.60600	0
07/06/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
07/06/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.58100	1.65600	0
07/06/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.63100	1.70600	0
07/06/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.14900	0.12800	0
07/06/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.59500	1.65400	0
07/06/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.14400	0.12400	0
07/06/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.64000	1.70000	0
07/06/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.78100	1.85600	0
07/06/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.83100	1.90600	0
07/06/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.04600	0.03800	0
07/06/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.80600	1.87600	0
07/06/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.04400	0.03700	0
07/06/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.85400	1.92500	0
07/06/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.04200	0.03500	0
07/06/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.90200	1.97300	0
07/06/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.11900	0.10300	0
07/06/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.91500	1.97900	0
07/06/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11600	0.10000	0
07/06/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.96200	2.02600	0
07/06/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.11300	0.09700	0
07/06/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.00900	2.07300	0
07/06/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10900	0.09400	300
07/06/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.05500	2.12000	0
07/06/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.10600	0.09100	0
07/06/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.10200	2.16700	0
07/06/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.10300	0.08700	0
07/06/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.14900	2.21300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.09900	0.08400	0
07/06/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.19500	2.26000	0
07/06/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.09600	0.08200	0
07/06/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.24200	2.30800	0
07/06/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.09300	0.07900	0
07/06/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.28900	2.35500	0
07/06/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.09000	0.07600	0
07/06/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.33600	2.40200	0
07/06/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.08700	0.07400	0
07/06/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.38300	2.45000	0
07/06/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.08400	0.07100	0
07/06/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.43000	2.49700	0
07/06/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.08100	0.06900	0
07/06/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.47700	2.54500	0
07/06/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.14700	0.12900	30,000
07/06/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.48000	2.54300	0
07/06/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.73100	2.80600	0
07/06/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.78100	2.85600	0
07/06/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.83100	2.90600	0
07/06/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.88100	2.95600	0
07/06/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.93100	3.00600	0
07/06/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.98100	3.05600	0
07/06/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.18100	3.25600	0
07/06/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.05600	0.04800	0
07/06/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.05200	3.12400	0
07/06/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.28100	3.35600	0
07/06/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.33100	3.40600	0
07/06/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.38100	3.45600	0
07/06/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.43100	3.50600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.48100	3.55600	0
07/06/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.53100	3.60600	0
07/06/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.58100	3.65600	0
07/06/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.63100	3.70600	0
07/06/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.68100	3.75600	0
07/06/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.73100	3.80600	0
07/06/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.78100	3.85600	0
07/06/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.83100	3.90600	0
07/06/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00200	0.00100	0
07/06/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.76200	3.83900	0
07/06/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00200	0.00100	0
07/06/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.81200	3.88900	0
07/06/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00200	0.00100	0
07/06/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.86200	3.93900	0
07/06/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03700	0.03100	0
07/06/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.83300	3.90700	0
07/06/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03600	0.03100	0
07/06/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.88200	3.95700	0
07/06/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03500	0.03000	0
07/06/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.93100	4.00600	0
07/06/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03400	0.02900	0
07/06/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.98000	4.05500	0
07/06/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03400	0.02800	0
07/06/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.03000	4.10400	0
07/06/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.03200	0.02700	0
07/06/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.07800	4.15300	0
07/06/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.03100	0.02600	0
07/06/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.12700	4.20200	0
07/06/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.03000	0.02500	0
07/06/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.17600	4.25100	0
07/06/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02900	0.02400	0
07/06/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.22500	4.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02800	0.02300	0
07/06/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.27400	4.34900	0
07/06/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02700	0.02200	0
07/06/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.32300	4.39800	0
07/06/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02600	0.02200	0
07/06/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.37200	4.44800	0
07/06/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.02500	0.02100	0
07/06/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.42100	4.49700	0
07/06/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02500	0.02000	0
07/06/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.47100	4.54600	0
07/06/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.73100	4.80600	0
07/06/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.78100	4.85600	0
07/06/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.83100	4.90600	0
07/06/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.88100	4.95600	0
07/06/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.93100	5.00600	0
07/06/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.98100	5.05600	0
07/06/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.18100	5.25600	0
07/06/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01700	0.01400	0
07/06/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.01300	5.09000	0
07/06/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.28100	5.35600	0
07/06/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.33100	5.40600	0
07/06/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.38100	5.45600	0
07/06/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.48100	5.55600	0
07/06/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.53100	5.60600	0
07/06/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.58100	5.65600	0
07/06/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.63100	5.70600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.68100	5.75600	0
07/06/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.78100	5.85600	0
07/06/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.83100	5.90600	0
07/06/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.76000	5.83800	0
07/06/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.81000	5.88800	0
07/06/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.86000	5.93800	0
07/06/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01000	0.00800	0
07/06/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.80600	5.88400	0
07/06/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01000	0.00800	0
07/06/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.85600	5.93400	0
07/06/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01000	0.00800	0
07/06/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.90600	5.98400	0
07/06/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01000	0.00700	0
07/06/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.95600	6.03300	0
07/06/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00900	0.00700	0
07/06/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.00500	6.08300	0
07/06/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00900	0.00600	0
07/06/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.05500	6.13200	0
07/06/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00800	0.00600	0
07/06/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.10400	6.18200	0
07/06/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00800	0.00600	0
07/06/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.15400	6.23200	0
07/06/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00700	0.00500	0
07/06/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.20300	6.28100	0
07/06/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00700	0.00500	0
07/06/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.25300	6.33100	0
07/06/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00700	0.00500	0
07/06/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.30300	6.38100	0
07/06/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00600	0.00500	0
07/06/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.35200	6.43100	0
07/06/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00600	0.00400	0
07/06/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.40200	6.48000	0
07/06/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00600	0.00400	0
07/06/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.45200	6.53000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.73100	6.80600	0
07/06/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.78100	6.85600	0
07/06/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.88100	6.95600	0
07/06/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.93100	7.00600	0
07/06/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.98100	7.05600	0
07/06/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00300	0.00200	0
07/06/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.99900	7.07800	0
07/06/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.68100	7.75600	0
07/06/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.78100	7.85600	0
07/06/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.83100	7.90600	0
07/06/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.76000	7.83800	0
07/06/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.81000	7.88800	0
07/06/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.86000	7.93800	0
07/06/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.79700	7.87700	0
07/06/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.84700	7.92700	0
07/06/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.89700	7.97700	0
07/06/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.94700	8.02700	0
07/06/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.99700	8.07700	0
07/06/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.04700	8.12700	0
07/06/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.09700	8.17700	0
07/06/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.14700	8.22700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.19700	8.27700	0
07/06/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.24700	8.32700	0
07/06/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.29700	8.37600	0
07/06/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.34700	8.42600	0
07/06/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.39700	8.47600	0
07/06/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.44700	8.52600	0
07/06/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.73100	8.80600	0
07/06/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.78100	8.85600	0
07/06/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.88100	8.95600	0
07/06/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.93100	9.00600	0
07/06/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.98100	9.05600	0
07/06/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.68100	9.75600	0
07/06/2010	£ / R On 13-December-10			Foreign Exchange Future	11.68140	11.60890	773
07/06/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.43700	3.37100	0
07/06/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.28700	3.22100	0
07/06/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.18700	3.12100	0
07/06/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.13700	3.07100	0
07/06/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.08700	3.02100	0
07/06/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.98700	2.92100	0
07/06/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.93700	2.87100	0
07/06/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.78700	2.72100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.73700	2.67100	0
07/06/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.68700	2.62100	0
07/06/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.63700	2.57100	0
07/06/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.58700	2.52100	0
07/06/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.53700	2.47100	0
07/06/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.48700	2.42100	0
07/06/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.43700	2.37100	0
07/06/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.38700	2.32100	0
07/06/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.33700	2.27100	0
07/06/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.28700	2.22100	0
07/06/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.23700	2.17100	0
07/06/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.18700	2.12100	0
07/06/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.13700	2.07100	0
07/06/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.08700	2.02100	0
07/06/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.03700	1.97100	0
07/06/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.98700	1.92100	0
07/06/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.93700	1.87100	0
07/06/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.88700	1.82100	0
07/06/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.83700	1.77100	0
07/06/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.78700	1.72100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.73700	1.67100	0
07/06/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.68700	1.62100	0
07/06/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.63700	1.57100	0
07/06/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.58700	1.52100	0
07/06/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.53700	1.47100	0
07/06/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.48700	1.42100	0
07/06/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.43700	1.37100	0
07/06/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.38700	1.32100	0
07/06/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.33700	1.27200	0
07/06/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.28800	1.22200	0
07/06/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.23800	1.17200	0
07/06/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.18800	1.12200	0
07/06/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.13800	1.07200	0
07/06/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.08800	1.02300	0
07/06/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.03800	0.97300	0
07/06/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.98800	0.92300	0
07/06/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.93800	0.87400	0
07/06/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00100	0.00300	0
07/06/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.88900	0.82400	0
07/06/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00200	0.00300	0
07/06/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.83900	0.77500	0
07/06/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.00200	0.00400	0
07/06/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.79000	0.72600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.00300	0.00500	0
07/06/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.74000	0.67700	0
07/06/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.00300	0.00600	0
07/06/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.69100	0.62800	0
07/06/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.00400	0.00700	0
07/06/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.64200	0.58000	0
07/06/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.00500	0.00900	0
07/06/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.59400	0.53200	0
07/06/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.00700	0.01100	0
07/06/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.54600	0.48500	0
07/06/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.00900	0.01400	0
07/06/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.49800	0.43900	0
07/06/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.01100	0.01800	0
07/06/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.45200	0.39300	0
07/06/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.01500	0.02200	0
07/06/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.40600	0.34800	0
07/06/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.01900	0.02700	0
07/06/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.36100	0.30500	0
07/06/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.02400	0.03400	0
07/06/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.31700	0.26400	0
07/06/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.03000	0.04300	0
07/06/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.27600	0.22400	0
07/06/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.03900	0.05300	0
07/06/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.23600	0.18700	0
07/06/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.04900	0.06600	0
07/06/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.19800	0.15200	0
07/06/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.06100	0.08100	0
07/06/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.16300	0.12100	0
07/06/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.07600	0.10000	0
07/06/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.13200	0.09900	0
07/06/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.09500	0.12800	0
07/06/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.10300	0.08100	0
07/06/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.11600	0.16000	0
07/06/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.08400	0.06600	0
07/06/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.14700	0.19500	0
07/06/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.06900	0.05400	0
07/06/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.18200	0.23300	0
07/06/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.05600	0.04400	0
07/06/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.21900	0.27300	0
07/06/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.04500	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.25800	0.31400	0
07/06/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.03600	0.02900	0
07/06/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.29900	0.35800	0
07/06/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.02900	0.02300	0
07/06/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.34200	0.40200	0
07/06/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.02400	0.01900	0
07/06/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.38700	0.44800	0
07/06/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.01900	0.01500	0
07/06/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.43200	0.49400	0
07/06/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.01600	0.01300	0
07/06/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.47900	0.54200	0
07/06/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.55300	0.50200	50
07/06/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.72200	0.74300	0
07/06/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.53600	0.48600	0
07/06/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.75500	0.77700	0
07/06/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.00900	0.00700	0
07/06/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.62200	0.68600	0
07/06/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.00700	0.00600	0
07/06/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.67000	0.73500	0
07/06/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.00600	0.00500	28
07/06/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.71900	0.78400	0
07/06/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.00500	0.00400	0
07/06/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.76800	0.83300	0
07/06/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00400	0.00300	0
07/06/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.81700	0.88200	0
07/06/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00300	0.00300	0
07/06/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.86600	0.93200	0
07/06/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00300	0.00200	0
07/06/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.91600	0.98100	0
07/06/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00200	0.00200	0
07/06/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.96500	1.03100	0
07/06/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
07/06/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.01500	1.08100	0
07/06/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00200	0.00100	0
07/06/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.06500	1.13000	0
07/06/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00100	0.00100	8,032
07/06/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.11400	1.18000	0
07/06/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.16400	1.23000	0
07/06/2010	£ / R On 14-June-10	12.55	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
07/06/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.21400	1.28000	0
07/06/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.26400	1.33000	0
07/06/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.31400	1.38000	0
07/06/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.14800	0.12400	0
07/06/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.33400	1.38000	0
07/06/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.14200	0.11900	0
07/06/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.37800	1.42500	0
07/06/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.13600	0.11400	0
07/06/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.42200	1.47000	0
07/06/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.51300	1.57900	0
07/06/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.56300	1.62900	0
07/06/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.61300	1.67900	0
07/06/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.66300	1.72900	0
07/06/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.71300	1.77900	0
07/06/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.76300	1.82900	0
07/06/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.81300	1.87900	0
07/06/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.86300	1.92900	0
07/06/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.91300	1.97900	0
07/06/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.96300	2.02900	0
07/06/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.01300	2.07900	0
07/06/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	11,194
07/06/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.06300	2.12900	0
07/06/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.11300	2.17900	0
07/06/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.16300	2.22900	0
07/06/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.21300	2.27900	0
07/06/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.26300	2.32900	0
07/06/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.31300	2.37900	0
07/06/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.36300	2.42900	0
07/06/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.41300	2.47900	0
07/06/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.46300	2.52900	0
07/06/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.51300	2.57900	0
07/06/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.56300	2.62900	0
07/06/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.61300	2.67900	0
07/06/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.66300	2.72900	0
07/06/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.71300	2.77900	0
07/06/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.76300	2.82900	0
07/06/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.81300	2.87900	0
07/06/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.86300	2.92900	0
07/06/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.91300	2.97900	0
07/06/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.96300	3.02900	0
07/06/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.01300	3.07900	0
07/06/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
07/06/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.06300	3.12900	0
07/06/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.16300	3.22900	0
07/06/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.21300	3.27900	0
07/06/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.26300	3.32900	0
07/06/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.31300	3.37900	0
07/06/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.36300	3.42900	0
07/06/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.41300	3.47900	0
07/06/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.46300	3.52900	0
07/06/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.51300	3.57900	0
07/06/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.56300	3.62900	0
07/06/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.61300	3.67900	0
07/06/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.66300	3.72900	0
07/06/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.71300	3.77900	0
07/06/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.76300	3.82900	0
07/06/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.81300	3.87900	0
07/06/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.86300	3.92900	0
07/06/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.91300	3.97900	0
07/06/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.96300	4.02900	0
07/06/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.01300	4.07900	0
07/06/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.06300	4.12900	0
07/06/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.11300	4.17900	0
07/06/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.16300	4.22900	0
07/06/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.21300	4.27900	0
07/06/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.26300	4.32900	0
07/06/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.31300	4.37900	0
07/06/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.36300	4.42900	0
07/06/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.41300	4.47900	0
07/06/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.46300	4.52900	0
07/06/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.51300	4.57900	0
07/06/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.56300	4.62900	0
07/06/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.61300	4.67900	0
07/06/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.66300	4.72900	0
07/06/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.71300	4.77900	0
07/06/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.76300	4.82900	0
07/06/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.81300	4.87900	0
07/06/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.86300	4.92900	0
07/06/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.91300	4.97900	0
07/06/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.96300	5.02900	0
07/06/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.01300	5.07900	0
07/06/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.06300	5.12900	0
07/06/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.11300	5.17900	0
07/06/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.16300	5.22900	0
07/06/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.21300	5.27900	0
07/06/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.26300	5.32900	0
07/06/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.31300	5.37900	0
07/06/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.36300	5.42900	0
07/06/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.41300	5.47900	0
07/06/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.46300	5.52900	0
07/06/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.51300	5.57900	0
07/06/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.56300	5.62900	0
07/06/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.61300	5.67900	0
07/06/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.66300	5.72900	0
07/06/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.71300	5.77900	0
07/06/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.76300	5.82900	0
07/06/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.81300	5.87900	0
07/06/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.86300	5.92900	0
07/06/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.91300	5.97900	0
07/06/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.96300	6.02900	0
07/06/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.01300	6.07900	0
07/06/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.06300	6.12900	0
07/06/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.11300	6.17900	0
07/06/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
07/06/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.16300	6.22900	0
07/06/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.21300	6.27900	0
07/06/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.26300	6.32900	0
07/06/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.31300	6.37900	0
07/06/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.36300	6.42900	0
07/06/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.41300	6.47900	0
07/06/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.46300	6.52900	0
07/06/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.51300	6.57900	0
07/06/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.56300	6.62900	0
07/06/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.61300	6.67900	0
07/06/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.66300	6.72900	0
07/06/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.71300	6.77900	0
07/06/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.76300	6.82900	0
07/06/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.81300	6.87900	0
07/06/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.86300	6.92900	0
07/06/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.91300	6.97900	0
07/06/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.96300	7.02900	0
07/06/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.01300	7.07900	0
07/06/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.06300	7.12900	0
07/06/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.11300	7.17900	0
07/06/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.16300	7.22900	0
07/06/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.21300	7.27900	0
07/06/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.26300	7.32900	0
07/06/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.31300	7.37900	0
07/06/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.36300	7.42900	0
07/06/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.41300	7.47900	0
07/06/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.46300	7.52900	0
07/06/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.51300	7.57900	0
07/06/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.56300	7.62900	0
07/06/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.61300	7.67900	0
07/06/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.66300	7.72900	0
07/06/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.71300	7.77900	0
07/06/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.76300	7.82900	0
07/06/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.81300	7.87900	0
07/06/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.86300	7.92900	0
07/06/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.91300	7.97900	0
07/06/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.96300	8.02900	0
07/06/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.01300	8.07900	0
07/06/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.06300	8.12900	0
07/06/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.11300	8.17900	0
07/06/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.16300	8.22900	0
07/06/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.21300	8.27900	0
07/06/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.26300	8.32900	0
07/06/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.31300	8.37900	0
07/06/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.36300	8.42900	0
07/06/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.41300	8.47900	0
07/06/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.46300	8.52900	0
07/06/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.51300	8.57900	0
07/06/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.56300	8.62900	0
07/06/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.61300	8.67900	0
07/06/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.66300	8.72900	0
07/06/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.71300	8.77900	0
07/06/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.76300	8.82900	0
07/06/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.81300	8.87900	0
07/06/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.86300	8.92900	0
07/06/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.91300	8.97900	0
07/06/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.96300	9.02900	0
07/06/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.01300	9.07900	0
07/06/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.06300	9.12900	0
07/06/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.21300	9.27900	0
07/06/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.26300	9.32900	0
07/06/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.31300	9.37900	0
07/06/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.36300	9.42900	0
07/06/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.41300	9.47900	0
07/06/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.46300	9.52900	0
07/06/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.51300	9.57900	0
07/06/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.56300	9.62900	0
07/06/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.61300	9.67900	0
07/06/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.66300	9.72900	0
07/06/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.71300	9.77900	0
07/06/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.76300	9.82900	0
07/06/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.81300	9.87900	0
07/06/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.86300	9.92900	0
07/06/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.91300	9.97900	0
07/06/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.96300	10.02900	0
07/06/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.01300	10.07900	0
07/06/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.06300	10.12900	0
07/06/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.11300	10.17900	0
07/06/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.16300	10.22900	0
07/06/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.21300	10.27900	0
07/06/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.26300	10.32900	0
07/06/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.31300	10.37900	0
07/06/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.36300	10.42900	0
07/06/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.41300	10.47900	0
07/06/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.46300	10.52900	0
07/06/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.51300	10.57900	0
07/06/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.56300	10.62900	0
07/06/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.61300	10.67900	0
07/06/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.66300	10.72900	0
07/06/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.71300	10.77900	0
07/06/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.76300	10.82900	0
07/06/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.81300	10.87900	0
07/06/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.86300	10.92900	0
07/06/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.91300	10.97900	0
07/06/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.96300	11.02900	0
07/06/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.01300	11.07900	0
07/06/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08670	0.08560	60
07/06/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01520	0.01420	0
07/06/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00526	0.00437	0
07/06/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00006	0.00017	0
07/06/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00594	0.00545	0
07/06/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00214	0.00275	0
07/06/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00011	0.00016	0
07/06/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00491	0.00596	0
07/06/2010	€ / R On 13-December-10			Foreign Exchange Future	9.62690	9.62100	2,230
07/06/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.02900	2.02700	0
07/06/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	1.97900	1.97700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	1.92900	1.92700	0
07/06/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.87900	1.87700	0
07/06/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.82900	1.82700	0
07/06/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.77900	1.77700	0
07/06/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.72900	1.72700	0
07/06/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.62900	1.62700	0
07/06/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.57900	1.57700	0
07/06/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.52900	1.52700	0
07/06/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.79900	1.79300	0
07/06/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.02200	0.02200	0
07/06/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.75100	1.74500	0
07/06/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.02400	0.02400	0
07/06/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.70300	1.69700	0
07/06/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02600	0.02600	0
07/06/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.65600	1.64900	0
07/06/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02900	0.02800	0
07/06/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.56200	1.55500	0
07/06/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.03500	0.03400	0
07/06/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.17900	1.17700	0
07/06/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
07/06/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.46900	1.46200	0
07/06/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.04200	0.04100	0
07/06/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.42300	1.41500	0
07/06/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.04600	0.04400	0
07/06/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.02900	1.02800	0
07/06/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	0.97900	0.97800	0
07/06/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.28700	1.27800	0
07/06/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.06000	0.05700	0
07/06/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.87900	0.87800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.82900	0.82900	0
07/06/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.15500	1.14500	0
07/06/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.07800	0.07400	0
07/06/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.73000	0.72900	0
07/06/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
07/06/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.63100	0.63100	0
07/06/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00400	0
07/06/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.58200	0.58200	0
07/06/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00500	0
07/06/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.53400	0.53400	0
07/06/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00600	0.00700	0
07/06/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.92000	0.90800	0
07/06/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.14300	0.13700	0
07/06/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.88400	0.87200	0
07/06/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.15700	0.15100	0
07/06/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.85000	0.83700	0
07/06/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.17300	0.16600	0
07/06/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.81600	0.80300	0
07/06/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.18900	0.18200	0
07/06/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.75100	0.73800	0
07/06/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.22400	0.21700	0
07/06/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.21800	0.22000	0
07/06/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.04000	0.04300	0
07/06/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.68900	0.67600	0
07/06/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.26200	0.25500	0
07/06/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.66000	0.64700	0
07/06/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.28300	0.27600	0
07/06/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.42500	0.41100	0
07/06/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.24400	0.23400	1,500
07/06/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.09000	0.09300	0
07/06/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.11200	0.11600	0
07/06/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.57800	0.56400	0
07/06/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.35100	0.34300	0
07/06/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05700	0.06000	0
07/06/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.17900	0.18300	0
07/06/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.04400	0.04800	0
07/06/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.21600	0.22100	0
07/06/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.50400	0.49100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.42700	0.42000	0
07/06/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.02700	0.03000	0
07/06/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.29900	0.30300	0
07/06/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.01600	0.01900	0
07/06/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.38800	0.39200	0
07/06/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.01300	0.01500	0
07/06/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.43500	0.43800	0
07/06/2010	€ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.22500	0.21600	750
07/06/2010	€ / R On 13-September-10	9.80	P	Foreign Exchange Future	0.54400	0.53900	0
07/06/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.39200	0.38000	0
07/06/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.61500	0.60900	0
07/06/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.37600	0.36500	0
07/06/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.64900	0.64400	0
07/06/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.36100	0.35000	0
07/06/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.68400	0.67900	0
07/06/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.34700	0.33600	0
07/06/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.72000	0.71500	0
07/06/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.32000	0.31000	0
07/06/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.79300	0.78900	0
07/06/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.00200	0.00300	0
07/06/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.82400	0.82600	0
07/06/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.29600	0.28700	0
07/06/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.86900	0.86600	0
07/06/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.28500	0.27600	0
07/06/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.90800	0.90500	0
07/06/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.27400	0.26600	60
07/06/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.94700	0.94500	0
07/06/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	1.02300	1.02400	0
07/06/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.25400	0.24600	0
07/06/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	1.02700	1.02500	0
07/06/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.12300	1.12400	0
07/06/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.10200	0.09800	2,530
07/06/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.12100	1.12100	0
07/06/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.22800	0.22100	0
07/06/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.15100	1.15000	0
07/06/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.27200	1.27400	0
07/06/2010	€ / R On 14-June-10	10.70	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
07/06/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.37200	1.37300	0
07/06/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.42200	1.42300	0
07/06/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.47200	1.47300	0
07/06/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.18500	0.17900	0
07/06/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.40800	1.40800	0
07/06/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.17800	0.17300	0
07/06/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.45100	1.45200	0
07/06/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.17300	0.16700	0
07/06/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.49600	1.49600	0
07/06/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.16700	0.16200	0
07/06/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.54000	1.54100	0
07/06/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.15700	0.15200	0
07/06/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.63000	1.63100	0
07/06/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.82200	1.82300	0
07/06/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.14700	0.14300	0
07/06/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.72000	1.72200	0
07/06/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.14300	0.13900	0
07/06/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.76600	1.76800	0
07/06/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	25
07/06/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.97200	1.97300	0
07/06/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	2.02200	2.02300	0
07/06/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.13000	0.12700	0
07/06/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.90300	1.90600	0
07/06/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.12200	2.12300	0
07/06/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.17200	2.17300	0
07/06/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.11900	0.11700	0
07/06/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.04200	2.04600	0
07/06/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.27200	2.27300	0
07/06/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.03200	0.03100	0
07/06/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.21500	2.21900	0
07/06/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.37200	2.37300	0
07/06/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.42200	2.42300	0
07/06/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.47200	2.47300	0
07/06/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09900	0.09700	0
07/06/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.32200	2.32600	0
07/06/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.09600	0.09400	0
07/06/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.36900	2.37300	0
07/06/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.09300	0.09100	0
07/06/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.41600	2.42000	0
07/06/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.09000	0.08800	0
07/06/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.46300	2.46700	0
07/06/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.08700	0.08500	0
07/06/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.51000	2.51400	0
07/06/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.08500	0.08300	0
07/06/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.55800	2.56200	0
07/06/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.82200	2.82300	0
07/06/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.08000	0.07800	0
07/06/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.65300	2.65700	0
07/06/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07700	0.07600	0
07/06/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.70000	2.70500	0
07/06/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.07100	0.06900	0
07/06/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.84400	2.84800	0
07/06/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.06500	0.06400	0
07/06/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.98800	2.99300	0
07/06/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.05500	0.05500	0
07/06/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.27800	3.28400	0
07/06/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.05300	0.05200	0
07/06/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.37600	3.38100	0
07/06/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.97200	3.97300	0
07/06/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	4.02200	4.02300	0
07/06/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	4.07200	4.07300	0
07/06/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.12200	4.12300	0
07/06/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.17200	4.17300	0
07/06/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.22200	4.22300	0
07/06/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.27200	4.27300	0
07/06/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.37200	4.37300	0
07/06/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.42200	4.42300	0
07/06/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.47200	4.47300	0
07/06/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03300	0.03200	0
07/06/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.25600	4.26100	0
07/06/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03200	0.03100	0
07/06/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.30500	4.31000	0
07/06/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03100	0.03000	0
07/06/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.35400	4.35900	0
07/06/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02900	0.02900	0
07/06/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.40200	4.40800	0
07/06/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02800	0.02700	0
07/06/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.50100	4.50600	0
07/06/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.82200	4.82300	0
07/06/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02600	0.02600	0
07/06/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.59900	4.60500	0
07/06/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02500	0.02500	0
07/06/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.64800	4.65400	0
07/06/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02300	0.02300	0
07/06/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.79600	4.80200	0
07/06/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.02000	0.02100	0
07/06/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.94300	4.95000	0
07/06/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01700	0.01700	0
07/06/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.24000	5.24600	0
07/06/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01600	0.01600	0
07/06/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.33900	5.34500	0
07/06/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.97200	5.97300	0
07/06/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	6.02200	6.02300	0
07/06/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	6.07200	6.07300	0
07/06/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.12200	6.12300	0
07/06/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.17200	6.17300	0
07/06/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.22200	6.22300	0
07/06/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.27200	6.27300	0
07/06/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.37200	6.37300	0
07/06/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.42200	6.42300	0
07/06/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.47200	6.47300	0
07/06/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00800	0.00800	0
07/06/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.23100	6.23700	0
07/06/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00800	0.00800	0
07/06/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.28100	6.28700	0
07/06/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00800	0.00800	0
07/06/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.33100	6.33700	0
07/06/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00700	0.00700	0
07/06/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.38000	6.38600	0
07/06/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00700	0.00700	0
07/06/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.48000	6.48600	0
07/06/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.82200	6.82300	0
07/06/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00600	0.00600	0
07/06/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.57900	6.58500	0
07/06/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00600	0.00600	0
07/06/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.62900	6.63500	0
07/06/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00500	0.00500	0
07/06/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.77800	6.78400	0
07/06/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00400	0.00400	0
07/06/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.92700	6.93300	0
07/06/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00300	0.00300	0
07/06/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.22600	7.23200	0
07/06/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00300	0.00300	0
07/06/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.32600	7.33200	0
07/06/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.97200	7.97300	0
07/06/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	8.02200	8.02300	0
07/06/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	8.07200	8.07300	0
07/06/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.12200	8.12300	0
07/06/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.17200	8.17300	0
07/06/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.22200	8.22300	0
07/06/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.27200	8.27300	0
07/06/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.37200	8.37300	0
07/06/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.42200	8.42300	0
07/06/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.47200	8.47300	0
07/06/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.22400	8.23000	0
07/06/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.27400	8.28000	0
07/06/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.32400	8.33000	0
07/06/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.37400	8.38000	0
07/06/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.47400	8.48000	0
07/06/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.82200	8.82300	0
07/06/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.57400	8.58000	0
07/06/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.62400	8.63000	0
07/06/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.77400	8.78000	0
07/06/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.92400	8.93000	0
07/06/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.22300	9.22900	0
07/06/2010	€ / R On 13-December-10	18.95	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
07/06/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.32300	9.32900	0
07/06/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.97200	9.97300	0
07/06/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	10.02200	10.02300	0
07/06/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	10.07200	10.07300	0
07/06/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.12200	10.12300	0
07/06/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.17200	10.17300	0
07/06/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.22200	10.22300	0
07/06/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.27200	10.27300	0
07/06/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.37200	10.37300	0
07/06/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.42200	10.42300	0
07/06/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.47200	10.47300	0
07/06/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.22300	10.22900	0
07/06/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.27300	10.27900	0
07/06/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.32300	10.32900	0
07/06/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.37300	10.37900	0
07/06/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.47300	10.47900	0
07/06/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.82200	10.82300	0
07/06/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.57300	10.57900	0
07/06/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.62300	10.62900	0
07/06/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.77300	10.77900	0
07/06/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.92300	10.92900	0
07/06/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.22300	11.22900	0
07/06/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.32300	11.32900	0
07/06/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.42260	6.47680	6,318
07/06/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	3.86600	3.92300	0
07/06/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.81600	3.87300	0
07/06/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.76600	3.82300	0
07/06/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.71600	3.77300	0
07/06/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.61600	3.67300	0
07/06/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.56600	3.62300	0
07/06/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.51600	3.57300	0
07/06/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.46600	3.52300	0
07/06/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.41600	3.47300	0
07/06/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.36600	3.42300	0
07/06/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.31600	3.37300	0
07/06/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.26600	3.32300	0
07/06/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.21600	3.27300	0
07/06/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.16600	3.22300	0
07/06/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.11600	3.17300	0
07/06/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	2.86600	2.92300	0
07/06/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.81600	2.87300	0
07/06/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.76600	2.82300	0
07/06/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.71600	2.77300	0
07/06/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.61600	2.67300	0
07/06/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.56600	2.62300	0
07/06/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.51600	2.57300	0
07/06/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.46600	2.52300	0
07/06/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.41600	2.47300	0
07/06/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.36600	2.42300	0
07/06/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.31600	2.37300	0
07/06/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.26600	2.32300	0
07/06/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.21600	2.27300	0
07/06/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.16600	2.22300	0
07/06/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.11600	2.17300	0
07/06/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	1.86600	1.92300	0
07/06/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.81600	1.87300	0
07/06/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.76600	1.82300	0
07/06/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.71600	1.77300	0
07/06/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.61600	1.67300	0
07/06/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.56600	1.62300	0
07/06/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.51600	1.57300	0
07/06/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.46600	1.52300	0
07/06/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.41600	1.47300	0
07/06/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.36600	1.42300	0
07/06/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.31600	1.37300	0
07/06/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.26600	1.32300	0
07/06/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.21600	1.27300	0
07/06/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.16600	1.22300	0
07/06/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.11600	1.17300	0
07/06/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	0.86600	0.92300	0
07/06/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.81600	0.87300	0
07/06/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.76600	0.82300	0
07/06/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.71600	0.77300	0
07/06/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.61700	0.67400	0
07/06/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.56700	0.62400	0
07/06/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.51700	0.57400	0
07/06/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.46700	0.52400	0
07/06/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
07/06/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.41700	0.47500	0
07/06/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
07/06/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.36800	0.42500	0
07/06/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
07/06/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.31900	0.37600	0
07/06/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
07/06/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.27100	0.32800	0
07/06/2010	AU\$ / R On 14-June-10	6.10	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
07/06/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.22400	0.28000	0
07/06/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00800	0.00700	0
07/06/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.17900	0.23400	0
07/06/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.01300	0.01100	0
07/06/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.13700	0.19000	0
07/06/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02100	0.01700	0
07/06/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.01900	0.03900	0
07/06/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.15300	0.11600	0
07/06/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.01200	0.02700	0
07/06/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.19600	0.15400	0
07/06/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.00800	0.01800	0
07/06/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.24200	0.19500	0
07/06/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.00500	0.01300	0
07/06/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.28900	0.24000	0
07/06/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.00300	0.00900	0
07/06/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.33700	0.28600	0
07/06/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.00200	0.00600	0
07/06/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.38600	0.33300	0
07/06/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.00100	0.00400	0
07/06/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.43500	0.38100	0
07/06/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.00100	0.00300	0
07/06/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.48500	0.43000	0
07/06/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.16100	0.17500	0
07/06/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.63800	0.59800	0
07/06/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.15100	0.16400	200
07/06/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.67800	0.63700	0
07/06/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.63400	0.57800	0
07/06/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.68400	0.62800	0
07/06/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00000	0.00100	0
07/06/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.73400	0.67800	0
07/06/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.78400	0.72700	0
07/06/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.83400	0.77700	0
07/06/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.88400	0.82700	0
07/06/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	2.13400	2.07700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.18400	2.12700	0
07/06/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.23400	2.17700	0
07/06/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.28400	2.22700	0
07/06/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.38400	2.32700	0
07/06/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.43400	2.37700	0
07/06/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.48400	2.42700	0
07/06/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.53400	2.47700	0
07/06/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.58400	2.52700	0
07/06/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.63400	2.57700	0
07/06/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.68400	2.62700	0
07/06/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.73400	2.67700	0
07/06/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.78400	2.72700	0
07/06/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.83400	2.77700	0
07/06/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.88400	2.82700	0
07/06/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	4.13400	4.07700	0
07/06/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.18400	4.12700	0
07/06/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.23400	4.17700	0
07/06/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.28400	4.22700	0
07/06/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.38400	4.32700	0
07/06/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.43400	4.37700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.48400	4.42700	0
07/06/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.53400	4.47700	0
07/06/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.58400	4.52700	0
07/06/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.63400	4.57700	0
07/06/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.68400	4.62700	0
07/06/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.73400	4.67700	0
07/06/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.78400	4.72700	0
07/06/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.83400	4.77700	0
07/06/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.88400	4.82700	0
07/06/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	6.13400	6.07700	0
07/06/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.18400	6.12700	0
07/06/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.23400	6.17700	0
07/06/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.28400	6.22700	0
07/06/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.38400	6.32700	0
07/06/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.43400	6.37700	0
07/06/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.48400	6.42700	0
07/06/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.53400	6.47700	0
07/06/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.58400	6.52700	0
07/06/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.63400	6.57700	0
07/06/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.68400	6.62700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.73400	6.67700	0
07/06/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.78400	6.72700	0
07/06/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.83400	6.77700	0
07/06/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.88400	6.82700	0
07/06/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	8.13400	8.07700	0
07/06/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.18400	8.12700	0
07/06/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.23400	8.17700	0
07/06/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.28400	8.22700	0
07/06/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.38400	8.32700	0
07/06/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.43400	8.37700	0
07/06/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.48400	8.42700	0
07/06/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.53400	8.47700	0
07/06/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.58400	8.52700	0
07/06/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.63400	8.57700	0
07/06/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.68400	8.62700	0
07/06/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.73400	8.67700	0
07/06/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.78400	8.72700	0
07/06/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.83400	8.77700	0
07/06/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.88400	8.82700	0
07/06/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.49900	7.48330	10
07/06/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.15500	0.14400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.01500	0.01800	0
07/06/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.11500	0.10400	0
07/06/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.02500	0.02800	0
07/06/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.07900	0.07000	0
07/06/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.03900	0.04400	0
07/06/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.18600	0.17800	0
07/06/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.18700	0.19500	0
Futures Open Interest							368,353.00
Options Open Interest							334,597.00
Total							702,950.00