



Currency Futures & Options Weekly Statistics

From: 07/06/2010 To: 10/06/2010

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
08/06/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.23500	8.28000	900
08/06/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.95800	5.00400	0
08/06/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.27600	4.32000	0
08/06/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.17600	4.22000	0
08/06/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.12600	4.17000	0
08/06/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.19500	4.24000	0
08/06/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.14500	4.19000	0
08/06/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.09500	4.14000	0
08/06/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.15900	4.20400	0
08/06/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.10900	4.15400	0
08/06/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.05900	4.10400	0
08/06/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.00900	4.05400	0
08/06/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.95900	4.00400	0
08/06/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.90900	3.95400	0
08/06/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.85900	3.90400	0
08/06/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.80900	3.85400	0
08/06/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.75900	3.80400	0
08/06/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.70900	3.75400	0
08/06/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.65900	3.70400	0
08/06/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.60900	3.65400	0
08/06/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.55900	3.60400	0
08/06/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.50900	3.55400	0
08/06/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
08/06/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.22600	3.27000	0
08/06/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.17600	3.22000	0
08/06/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.12600	3.17000	0
08/06/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.19500	3.24000	0
08/06/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.14500	3.19000	0
08/06/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.09500	3.14000	0
08/06/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.16000	3.20500	0
08/06/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00100	0
08/06/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.11000	3.15500	0
08/06/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00100	0
08/06/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.06000	3.10500	0
08/06/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00100	0
08/06/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.01000	3.05500	0
08/06/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
08/06/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.96000	3.00600	0
08/06/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
08/06/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.91000	2.95600	0
08/06/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
08/06/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.86100	2.90600	0
08/06/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00300	0.00200	0
08/06/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.81100	2.85600	0
08/06/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00200	0
08/06/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.76100	2.80600	0
08/06/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.71100	2.75600	0
08/06/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00200	0
08/06/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.66100	2.70700	0
08/06/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
08/06/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.61200	2.65700	0
08/06/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00300	0
08/06/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.56200	2.60700	0
08/06/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00300	0
08/06/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.51200	2.55700	0
08/06/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00300	0
08/06/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.22600	2.27000	0
08/06/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.17600	2.22000	0
08/06/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.12600	2.17000	0
08/06/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.19600	2.24100	0
08/06/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.14600	2.19100	0
08/06/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.09700	2.14100	0
08/06/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00200	0.00100	0
08/06/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.16500	2.21000	0
08/06/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00700	0.00600	0
08/06/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.11500	2.16000	0
08/06/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00600	0
08/06/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.06600	2.11100	0
08/06/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00800	0.00700	0
08/06/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.01600	2.06100	0
08/06/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00800	0.00700	0
08/06/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.96700	2.01200	0
08/06/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00900	0.00800	0
08/06/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.91900	1.96300	0
08/06/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01100	0.00900	0
08/06/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.87000	1.91400	0
08/06/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01200	0.01000	0
08/06/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.82100	1.86500	0
08/06/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01300	0.01100	0
08/06/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.77300	1.81700	0
08/06/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01500	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.72400	1.76800	0
08/06/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01600	0.01400	0
08/06/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.67600	1.72000	0
08/06/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01800	0.01600	0
08/06/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.62800	1.67200	0
08/06/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02000	0.01800	0
08/06/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.58000	1.62400	0
08/06/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02200	0.02000	0
08/06/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.53300	1.57700	0
08/06/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02500	0.02300	0
08/06/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.22600	1.27000	0
08/06/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.17600	1.22000	0
08/06/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.12600	1.17000	0
08/06/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.20700	1.25100	0
08/06/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01200	0.01100	0
08/06/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.15900	1.20300	0
08/06/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01400	0.01300	0
08/06/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.11000	1.15400	0
08/06/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01500	0.01400	0
08/06/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.20800	1.25100	0
08/06/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05000	0.04700	0
08/06/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.16300	1.20600	0
08/06/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05500	0.05200	0
08/06/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.11800	1.16100	0
08/06/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.06000	0.05700	0
08/06/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.07400	1.11600	0
08/06/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06600	0.06200	0
08/06/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.03300	1.07300	0
08/06/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.07500	0.06900	0
08/06/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.99300	1.03200	0
08/06/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.08500	0.07800	0
08/06/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.95500	0.99300	0
08/06/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.09700	0.08900	0
08/06/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.91700	0.95500	0
08/06/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.10900	0.10100	0
08/06/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.88000	0.91700	0
08/06/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.12200	0.11300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.84400	0.88100	0
08/06/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.13600	0.12700	0
08/06/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.80900	0.84500	0
08/06/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.15100	0.14100	0
08/06/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.06700	1.10000	0
08/06/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.23200	0.22000	0
08/06/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	1.03600	1.06800	0
08/06/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.25100	0.23800	0
08/06/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	1.00500	1.03700	0
08/06/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.27000	0.25700	0
08/06/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.23700	0.28300	1,430
08/06/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.01100	0.01400	0
08/06/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.47100	0.50300	100
08/06/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.17600	0.16300	0
08/06/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.44100	0.47200	0
08/06/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.19600	0.18200	0
08/06/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.41300	0.44300	0
08/06/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.21800	0.20300	0
08/06/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.38600	0.41600	1,200
08/06/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.24100	0.22600	0
08/06/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.54100	0.57300	0
08/06/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.33300	0.31900	0
08/06/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.51700	0.54800	10
08/06/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.35900	0.34400	0
08/06/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.49300	0.52400	500
08/06/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.38500	0.37000	0
08/06/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.62400	0.65400	0
08/06/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.45400	0.43700	0
08/06/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.60200	0.63100	0
08/06/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.48200	0.46400	0
08/06/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.58000	0.60900	340
08/06/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.51000	0.49200	0
08/06/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.41100	0.43800	0
08/06/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.50300	0.48400	0
08/06/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.39300	0.42000	4,400
08/06/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.53500	0.51600	0
08/06/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.37700	0.40200	0
08/06/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.56900	0.54800	0
08/06/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.36100	0.38500	1,000
08/06/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.60300	0.58100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.34500	0.37000	0
08/06/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.63700	0.61600	0
08/06/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.33100	0.35400	0
08/06/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.67300	0.65000	0
08/06/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.31700	0.34000	0
08/06/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.70900	0.68600	0
08/06/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.30400	0.32600	0
08/06/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.74600	0.72200	0
08/06/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.42500	0.44800	30,000
08/06/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.80500	0.78100	0
08/06/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.28000	0.30000	0
08/06/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.82200	0.79600	0
08/06/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.26800	0.28900	1,000
08/06/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.86000	0.83500	0
08/06/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.87400	0.83200	0
08/06/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.11500	0.12700	3,000
08/06/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.92000	0.88700	0
08/06/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.97400	0.93100	0
08/06/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.02400	0.98100	0
08/06/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.07400	1.03100	0
08/06/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.12400	1.08100	0
08/06/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.17400	1.13100	0
08/06/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.08200	0.09100	500
08/06/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.18700	1.15100	0
08/06/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.18800	0.20400	0
08/06/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.23000	1.20000	0
08/06/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.18100	0.19600	500
08/06/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.27300	1.24200	0
08/06/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.06900	0.07800	0
08/06/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.32400	1.28800	0
08/06/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.16800	0.18300	0
08/06/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.36000	1.32900	0
08/06/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.47400	1.43100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.06000	0.06700	0
08/06/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.46500	1.42700	0
08/06/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.57400	1.53100	0
08/06/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
08/06/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.62400	1.58100	0
08/06/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.67400	1.63100	0
08/06/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.13600	0.14900	0
08/06/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.62800	1.59500	0
08/06/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.13200	0.14400	0
08/06/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.67400	1.64000	0
08/06/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.82400	1.78100	0
08/06/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.87400	1.83100	0
08/06/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.04100	0.04600	0
08/06/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.84600	1.80600	0
08/06/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.03900	0.04400	0
08/06/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.89400	1.85400	0
08/06/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03700	0.04200	0
08/06/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.94200	1.90200	0
08/06/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.10900	0.11900	0
08/06/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.95100	1.91500	0
08/06/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10600	0.11600	0
08/06/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.99800	1.96200	0
08/06/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10300	0.11300	0
08/06/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.04500	2.00900	0
08/06/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10000	0.10900	300
08/06/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.09200	2.05500	0
08/06/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.09600	0.10600	0
08/06/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.13800	2.10200	0
08/06/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.09300	0.10300	0
08/06/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.18500	2.14900	0
08/06/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.09000	0.09900	0
08/06/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.23200	2.19500	0
08/06/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.08700	0.09600	0
08/06/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.27900	2.24200	0
08/06/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.08400	0.09300	0
08/06/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.32600	2.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.08100	0.09000	0
08/06/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.37300	2.33600	0
08/06/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.07800	0.08700	0
08/06/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.42000	2.38300	0
08/06/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.07600	0.08400	0
08/06/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.46800	2.43000	0
08/06/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.07300	0.08100	0
08/06/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.51500	2.47700	0
08/06/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.13700	0.14700	30,000
08/06/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.51700	2.48000	0
08/06/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.77400	2.73100	0
08/06/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.82400	2.78100	0
08/06/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.87400	2.83100	0
08/06/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.92400	2.88100	0
08/06/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.97400	2.93100	0
08/06/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.02400	2.98100	0
08/06/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.22400	3.18100	0
08/06/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.05000	0.05600	0
08/06/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.09200	3.05200	0
08/06/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.32400	3.28100	0
08/06/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.37400	3.33100	0
08/06/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.42400	3.38100	0
08/06/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.47400	3.43100	0
08/06/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.52400	3.48100	0
08/06/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.57400	3.53100	0
08/06/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.62400	3.58100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.67400	3.63100	0
08/06/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.72400	3.68100	0
08/06/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.77400	3.73100	0
08/06/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.82400	3.78100	0
08/06/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.87400	3.83100	0
08/06/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00200	0.00200	0
08/06/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.80700	3.76200	0
08/06/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/06/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.85700	3.81200	0
08/06/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00200	0
08/06/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.90600	3.86200	0
08/06/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03300	0.03700	0
08/06/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.87500	3.83300	0
08/06/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03200	0.03600	0
08/06/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.92400	3.88200	0
08/06/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03100	0.03500	0
08/06/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.97300	3.93100	0
08/06/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03100	0.03400	0
08/06/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.02300	3.98000	0
08/06/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03000	0.03400	0
08/06/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.07200	4.03000	0
08/06/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02900	0.03200	0
08/06/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.12100	4.07800	0
08/06/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02700	0.03100	0
08/06/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.16900	4.12700	0
08/06/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02700	0.03000	0
08/06/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.21900	4.17600	0
08/06/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02600	0.02900	0
08/06/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.26800	4.22500	0
08/06/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02500	0.02800	0
08/06/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.31700	4.27400	0
08/06/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02400	0.02700	0
08/06/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.36600	4.32300	0
08/06/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02300	0.02600	0
08/06/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.41500	4.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.02200	0.02500	0
08/06/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.46400	4.42100	0
08/06/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02100	0.02500	0
08/06/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.51300	4.47100	0
08/06/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.77400	4.73100	0
08/06/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.82400	4.78100	0
08/06/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.87400	4.83100	0
08/06/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.92400	4.88100	0
08/06/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.97400	4.93100	0
08/06/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.02400	4.98100	0
08/06/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.22400	5.18100	0
08/06/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01500	0.01700	0
08/06/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.05700	5.01300	0
08/06/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.32400	5.28100	0
08/06/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.37400	5.33100	0
08/06/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.42400	5.38100	0
08/06/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.52400	5.48100	0
08/06/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.57400	5.53100	0
08/06/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.62400	5.58100	0
08/06/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.67400	5.63100	0
08/06/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.72400	5.68100	0
08/06/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.82400	5.78100	0
08/06/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.87400	5.83100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.80500	5.76000	0
08/06/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.85500	5.81000	0
08/06/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.90500	5.86000	0
08/06/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00900	0.01000	0
08/06/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.85100	5.80600	0
08/06/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00800	0.01000	0
08/06/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.90000	5.85600	0
08/06/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00800	0.01000	0
08/06/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.95000	5.90600	0
08/06/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00800	0.01000	0
08/06/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.00000	5.95600	0
08/06/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00700	0.00900	0
08/06/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.04900	6.00500	0
08/06/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00700	0.00900	0
08/06/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.09900	6.05500	0
08/06/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00700	0.00800	0
08/06/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.14900	6.10400	0
08/06/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00600	0.00800	0
08/06/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.19800	6.15400	0
08/06/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00600	0.00700	0
08/06/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.24800	6.20300	0
08/06/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00600	0.00700	0
08/06/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.29800	6.25300	0
08/06/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00500	0.00700	0
08/06/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.34700	6.30300	0
08/06/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00500	0.00600	0
08/06/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.39700	6.35200	0
08/06/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00500	0.00600	0
08/06/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.44700	6.40200	0
08/06/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00500	0.00600	0
08/06/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.49700	6.45200	0
08/06/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.77400	6.73100	0
08/06/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.82400	6.78100	0
08/06/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.92400	6.88100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.97400	6.93100	0
08/06/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.02400	6.98100	0
08/06/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00300	0.00300	0
08/06/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.04500	6.99900	0
08/06/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.72400	7.68100	0
08/06/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.82400	7.78100	0
08/06/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.87400	7.83100	0
08/06/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.80500	7.76000	0
08/06/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.85500	7.81000	0
08/06/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.90500	7.86000	0
08/06/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.84300	7.79700	0
08/06/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.89300	7.84700	0
08/06/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.94300	7.89700	0
08/06/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.99300	7.94700	0
08/06/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.04300	7.99700	0
08/06/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.09300	8.04700	0
08/06/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.14300	8.09700	0
08/06/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.19300	8.14700	0
08/06/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.24300	8.19700	0
08/06/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.29300	8.24700	0
08/06/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.34300	8.29700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.39300	8.34700	0
08/06/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.44300	8.39700	0
08/06/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.49300	8.44700	0
08/06/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.77400	8.73100	0
08/06/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.82400	8.78100	0
08/06/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.92400	8.88100	0
08/06/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.97400	8.93100	0
08/06/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.02400	8.98100	0
08/06/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.72400	9.68100	0
08/06/2010	£ / R On 13-December-10			Foreign Exchange Future	11.51540	11.68140	773
08/06/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.27600	3.43700	0
08/06/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.12600	3.28700	0
08/06/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.02600	3.18700	0
08/06/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	2.97600	3.13700	0
08/06/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.92600	3.08700	0
08/06/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.82600	2.98700	0
08/06/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.77600	2.93700	0
08/06/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.62600	2.78700	0
08/06/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.57600	2.73700	0
08/06/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.52600	2.68700	0
08/06/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.47600	2.63700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.42600	2.58700	0
08/06/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.37600	2.53700	0
08/06/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.32600	2.48700	0
08/06/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.27600	2.43700	0
08/06/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.22600	2.38700	0
08/06/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.17600	2.33700	0
08/06/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.12600	2.28700	0
08/06/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.07600	2.23700	0
08/06/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.02600	2.18700	0
08/06/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	1.97600	2.13700	0
08/06/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.92600	2.08700	0
08/06/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.87600	2.03700	0
08/06/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.82600	1.98700	0
08/06/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.77600	1.93700	0
08/06/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.72600	1.88700	0
08/06/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.67600	1.83700	0
08/06/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.62600	1.78700	0
08/06/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.57600	1.73700	0
08/06/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.52600	1.68700	0
08/06/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.47600	1.63700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.42600	1.58700	0
08/06/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.37600	1.53700	0
08/06/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.32600	1.48700	0
08/06/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.27600	1.43700	0
08/06/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.22600	1.38700	0
08/06/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.17600	1.33700	0
08/06/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.12600	1.28800	0
08/06/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.07600	1.23800	0
08/06/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.02600	1.18800	0
08/06/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	0.97600	1.13800	0
08/06/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	0.92700	1.08800	0
08/06/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.87700	1.03800	0
08/06/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.82700	0.98800	0
08/06/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.77800	0.93800	0
08/06/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00200	0.00100	0
08/06/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.72800	0.88900	0
08/06/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00200	0.00200	0
08/06/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.67900	0.83900	0
08/06/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.00300	0.00200	0
08/06/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.63000	0.79000	0
08/06/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.00400	0.00300	0
08/06/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.58100	0.74000	0
08/06/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.00500	0.00300	0
08/06/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.53200	0.69100	0
08/06/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.00600	0.00400	0
08/06/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.48400	0.64200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.00800	0.00500	0
08/06/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.43700	0.59400	0
08/06/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.01100	0.00700	0
08/06/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.39000	0.54600	0
08/06/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.01400	0.00900	0
08/06/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.34400	0.49800	0
08/06/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.01800	0.01100	0
08/06/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.30000	0.45200	0
08/06/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.02400	0.01500	0
08/06/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.25600	0.40600	0
08/06/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.03000	0.01900	0
08/06/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.21500	0.36100	0
08/06/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.03900	0.02400	0
08/06/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.17700	0.31700	0
08/06/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05100	0.03000	0
08/06/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.14100	0.27600	0
08/06/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06500	0.03900	0
08/06/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.10900	0.23600	0
08/06/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.08300	0.04900	0
08/06/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.08700	0.19800	0
08/06/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.11100	0.06100	0
08/06/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.06900	0.16300	0
08/06/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.14300	0.07600	0
08/06/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.05500	0.13200	0
08/06/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.17900	0.09500	0
08/06/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.04300	0.10300	0
08/06/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.21700	0.11600	0
08/06/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.03400	0.08400	0
08/06/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.25800	0.14700	0
08/06/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.02700	0.06900	0
08/06/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.30100	0.18200	0
08/06/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.02100	0.05600	0
08/06/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.34500	0.21900	0
08/06/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01600	0.04500	0
08/06/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.39000	0.25800	0
08/06/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01300	0.03600	0
08/06/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.43700	0.29900	0
08/06/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.01000	0.02900	0
08/06/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.48400	0.34200	0
08/06/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00800	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.53200	0.38700	0
08/06/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00700	0.01900	0
08/06/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.58100	0.43200	0
08/06/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00500	0.01600	0
08/06/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.62900	0.47900	0
08/06/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.47300	0.55300	50
08/06/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.80800	0.72200	0
08/06/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.45800	0.53600	0
08/06/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.84300	0.75500	0
08/06/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.00300	0.00900	0
08/06/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.77700	0.62200	0
08/06/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.00200	0.00700	0
08/06/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.82600	0.67000	0
08/06/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.00200	0.00600	28
08/06/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.87600	0.71900	0
08/06/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.00200	0.00500	0
08/06/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.92600	0.76800	0
08/06/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00100	0.00400	0
08/06/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.97500	0.81700	0
08/06/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00100	0.00300	0
08/06/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.02500	0.86600	0
08/06/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00100	0.00300	0
08/06/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.07500	0.91600	0
08/06/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00100	0.00200	0
08/06/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.12500	0.96500	0
08/06/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00100	0.00200	0
08/06/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.17500	1.01500	0
08/06/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00100	0.00200	0
08/06/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.22500	1.06500	0
08/06/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00000	0.00100	8,032
08/06/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.27400	1.11400	0
08/06/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.32400	1.16400	0
08/06/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.37400	1.21400	0
08/06/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.42400	1.26400	0
08/06/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.47400	1.31400	0
08/06/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.11500	0.14800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.46600	1.33400	0
08/06/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.11000	0.14200	0
08/06/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.51100	1.37800	0
08/06/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.10500	0.13600	0
08/06/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.55600	1.42200	0
08/06/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.67400	1.51300	0
08/06/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.72400	1.56300	0
08/06/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.77400	1.61300	0
08/06/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.82400	1.66300	0
08/06/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.87400	1.71300	0
08/06/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.92400	1.76300	0
08/06/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.97400	1.81300	0
08/06/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.02400	1.86300	0
08/06/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.07400	1.91300	0
08/06/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.12400	1.96300	0
08/06/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.17400	2.01300	0
08/06/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	11,194
08/06/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.22400	2.06300	0
08/06/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.27400	2.11300	0
08/06/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.32400	2.16300	0
08/06/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.37400	2.21300	0
08/06/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.42400	2.26300	0
08/06/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.47400	2.31300	0
08/06/2010	£ / R On 14-June-10	13.70	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
08/06/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.52400	2.36300	0
08/06/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.57400	2.41300	0
08/06/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.62400	2.46300	0
08/06/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.67400	2.51300	0
08/06/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.72400	2.56300	0
08/06/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.77400	2.61300	0
08/06/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.82400	2.66300	0
08/06/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.87400	2.71300	0
08/06/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.92400	2.76300	0
08/06/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.97400	2.81300	0
08/06/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	3.02400	2.86300	0
08/06/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.07400	2.91300	0
08/06/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.12400	2.96300	0
08/06/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.17400	3.01300	0
08/06/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
08/06/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.22400	3.06300	0
08/06/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.32400	3.16300	0
08/06/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.37400	3.21300	0
08/06/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.42400	3.26300	0
08/06/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.47400	3.31300	0
08/06/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.52400	3.36300	0
08/06/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.57400	3.41300	0
08/06/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.62400	3.46300	0
08/06/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.67400	3.51300	0
08/06/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.72400	3.56300	0
08/06/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.77400	3.61300	0
08/06/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.82400	3.66300	0
08/06/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.87400	3.71300	0
08/06/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.92400	3.76300	0
08/06/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.97400	3.81300	0
08/06/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	4.02400	3.86300	0
08/06/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.07400	3.91300	0
08/06/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.12400	3.96300	0
08/06/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.17400	4.01300	0
08/06/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.22400	4.06300	0
08/06/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.27400	4.11300	0
08/06/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.32400	4.16300	0
08/06/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.37400	4.21300	0
08/06/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.42400	4.26300	0
08/06/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.47400	4.31300	0
08/06/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.52400	4.36300	0
08/06/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.57400	4.41300	0
08/06/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.62400	4.46300	0
08/06/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.67400	4.51300	0
08/06/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.72400	4.56300	0
08/06/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.77400	4.61300	0
08/06/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.82400	4.66300	0
08/06/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.87400	4.71300	0
08/06/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.92400	4.76300	0
08/06/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.97400	4.81300	0
08/06/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	5.02400	4.86300	0
08/06/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.07400	4.91300	0
08/06/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.12400	4.96300	0
08/06/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.17400	5.01300	0
08/06/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.22400	5.06300	0
08/06/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.27400	5.11300	0
08/06/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.32400	5.16300	0
08/06/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.37400	5.21300	0
08/06/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.42400	5.26300	0
08/06/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.47400	5.31300	0
08/06/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.52400	5.36300	0
08/06/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.57400	5.41300	0
08/06/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.62400	5.46300	0
08/06/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.67400	5.51300	0
08/06/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.72400	5.56300	0
08/06/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.77400	5.61300	0
08/06/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.82400	5.66300	0
08/06/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.87400	5.71300	0
08/06/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.92400	5.76300	0
08/06/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.97400	5.81300	0
08/06/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	6.02400	5.86300	0
08/06/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.07400	5.91300	0
08/06/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.12400	5.96300	0
08/06/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.17400	6.01300	0
08/06/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.22400	6.06300	0
08/06/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.27400	6.11300	0
08/06/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
08/06/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.32400	6.16300	0
08/06/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.37400	6.21300	0
08/06/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.42400	6.26300	0
08/06/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.47400	6.31300	0
08/06/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.52400	6.36300	0
08/06/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.57400	6.41300	0
08/06/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.62400	6.46300	0
08/06/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.67400	6.51300	0
08/06/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.72400	6.56300	0
08/06/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.77400	6.61300	0
08/06/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.82400	6.66300	0
08/06/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.87400	6.71300	0
08/06/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.92400	6.76300	0
08/06/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.97400	6.81300	0
08/06/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	7.02400	6.86300	0
08/06/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.07400	6.91300	0
08/06/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.12400	6.96300	0
08/06/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.17400	7.01300	0
08/06/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.22400	7.06300	0
08/06/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.27400	7.11300	0
08/06/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.32400	7.16300	0
08/06/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.37400	7.21300	0
08/06/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.42400	7.26300	0
08/06/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.47400	7.31300	0
08/06/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.52400	7.36300	0
08/06/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.57400	7.41300	0
08/06/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.62400	7.46300	0
08/06/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.67400	7.51300	0
08/06/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.72400	7.56300	0
08/06/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.77400	7.61300	0
08/06/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.82400	7.66300	0
08/06/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.87400	7.71300	0
08/06/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.92400	7.76300	0
08/06/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.97400	7.81300	0
08/06/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	8.02400	7.86300	0
08/06/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.07400	7.91300	0
08/06/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.12400	7.96300	0
08/06/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.17400	8.01300	0
08/06/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.22400	8.06300	0
08/06/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.27400	8.11300	0
08/06/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.32400	8.16300	0
08/06/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.37400	8.21300	0
08/06/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.42400	8.26300	0
08/06/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.47400	8.31300	0
08/06/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.52400	8.36300	0
08/06/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.57400	8.41300	0
08/06/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.62400	8.46300	0
08/06/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.67400	8.51300	0
08/06/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.72400	8.56300	0
08/06/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.77400	8.61300	0
08/06/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.82400	8.66300	0
08/06/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.87400	8.71300	0
08/06/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.92400	8.76300	0
08/06/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.97400	8.81300	0
08/06/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	9.02400	8.86300	0
08/06/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.07400	8.91300	0
08/06/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.12400	8.96300	0
08/06/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.17400	9.01300	0
08/06/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.22400	9.06300	0
08/06/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.37400	9.21300	0
08/06/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.42400	9.26300	0
08/06/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.47400	9.31300	0
08/06/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.52400	9.36300	0
08/06/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.57400	9.41300	0
08/06/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.62400	9.46300	0
08/06/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.67400	9.51300	0
08/06/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.72400	9.56300	0
08/06/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.77400	9.61300	0
08/06/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.82400	9.66300	0
08/06/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.87400	9.71300	0
08/06/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.92400	9.76300	0
08/06/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.97400	9.81300	0
08/06/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	10.02400	9.86300	0
08/06/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.07400	9.91300	0
08/06/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.12400	9.96300	0
08/06/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.17400	10.01300	0
08/06/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.22400	10.06300	0
08/06/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.27400	10.11300	0
08/06/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.32400	10.16300	0
08/06/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.37400	10.21300	0
08/06/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.42400	10.26300	0
08/06/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.47400	10.31300	0
08/06/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.52400	10.36300	0
08/06/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.57400	10.41300	0
08/06/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.62400	10.46300	0
08/06/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.67400	10.51300	0
08/06/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.72400	10.56300	0
08/06/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.77400	10.61300	0
08/06/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.82400	10.66300	0
08/06/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.87400	10.71300	0
08/06/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.92400	10.76300	0
08/06/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.97400	10.81300	0
08/06/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	11.02400	10.86300	0
08/06/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.07400	10.91300	0
08/06/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.12400	10.96300	0
08/06/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.17400	11.01300	0
08/06/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08690	0.08670	110
08/06/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01550	0.01520	0
08/06/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00556	0.00526	0
08/06/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00006	0.00006	0
08/06/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00618	0.00594	0
08/06/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00218	0.00214	0
08/06/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00013	0.00011	0
08/06/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00463	0.00491	0
08/06/2010	€ / R On 13-December-10			Foreign Exchange Future	9.58140	9.62690	2,230
08/06/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	1.98500	2.02900	0
08/06/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	1.93500	1.97900	0
08/06/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	1.88500	1.92900	0
08/06/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.83500	1.87900	0
08/06/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.78500	1.82900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.73500	1.77900	0
08/06/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.68500	1.72900	0
08/06/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.58500	1.62900	0
08/06/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.53500	1.57900	0
08/06/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.48500	1.52900	0
08/06/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.75400	1.79900	0
08/06/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.02300	0.02200	0
08/06/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.70600	1.75100	0
08/06/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.02500	0.02400	0
08/06/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.65800	1.70300	0
08/06/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02700	0.02600	0
08/06/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.61100	1.65600	0
08/06/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.03000	0.02900	0
08/06/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.51700	1.56200	0
08/06/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.03600	0.03500	0
08/06/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.13500	1.17900	0
08/06/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.42500	1.46900	0
08/06/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.04400	0.04200	0
08/06/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.37900	1.42300	0
08/06/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.04800	0.04600	0
08/06/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	0.98500	1.02900	0
08/06/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	0.93500	0.97900	0
08/06/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.24300	1.28700	0
08/06/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.06200	0.06000	0
08/06/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.83600	0.87900	0
08/06/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.78600	0.82900	0
08/06/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.11100	1.15500	0
08/06/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.08000	0.07800	0
08/06/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.68600	0.73000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00200	0
08/06/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.58700	0.63100	0
08/06/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
08/06/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.53800	0.58200	0
08/06/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00400	0
08/06/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.48900	0.53400	0
08/06/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00600	0
08/06/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.87900	0.92000	0
08/06/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.14800	0.14300	0
08/06/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.84400	0.88400	0
08/06/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.16300	0.15700	0
08/06/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.81000	0.85000	0
08/06/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.17900	0.17300	0
08/06/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.77600	0.81600	0
08/06/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.19500	0.18900	0
08/06/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.71300	0.75100	0
08/06/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.23200	0.22400	0
08/06/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.17200	0.21800	0
08/06/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.03700	0.04000	0
08/06/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.65300	0.68900	0
08/06/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.27200	0.26200	0
08/06/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.62400	0.66000	0
08/06/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.29300	0.28300	0
08/06/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.39000	0.42500	0
08/06/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.25400	0.24400	1,500
08/06/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.05600	0.09000	0
08/06/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.12100	0.11200	0
08/06/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.54400	0.57800	0
08/06/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.36300	0.35100	0
08/06/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.03000	0.05700	0
08/06/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.19500	0.17900	0
08/06/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.02200	0.04400	0
08/06/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.23700	0.21600	0
08/06/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.47300	0.50400	0
08/06/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.44200	0.42700	0
08/06/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.01200	0.02700	0
08/06/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.32700	0.29900	0
08/06/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.00600	0.01600	0
08/06/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.42100	0.38800	0
08/06/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.00500	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.47000	0.43500	0
08/06/2010	€ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.20300	0.22500	750
08/06/2010	€ / R On 13-September-10	9.80	P	Foreign Exchange Future	0.56700	0.54400	0
08/06/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.36500	0.39200	0
08/06/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.63400	0.61500	0
08/06/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.35100	0.37600	0
08/06/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.67000	0.64900	0
08/06/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.33700	0.36100	0
08/06/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.70600	0.68400	0
08/06/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.32300	0.34700	0
08/06/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.74200	0.72000	0
08/06/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.29800	0.32000	0
08/06/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.81700	0.79300	0
08/06/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.00000	0.00200	0
08/06/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.86500	0.82400	0
08/06/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.27500	0.29600	0
08/06/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.89400	0.86900	0
08/06/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.26500	0.28500	0
08/06/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.93400	0.90800	0
08/06/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.25500	0.27400	60
08/06/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.97400	0.94700	0
08/06/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	1.06500	1.02300	0
08/06/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.23600	0.25400	0
08/06/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	1.05500	1.02700	0
08/06/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.16500	1.12300	0
08/06/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.09000	0.10200	2,530
08/06/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.15400	1.12100	0
08/06/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.21100	0.22800	0
08/06/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.18000	1.15100	0
08/06/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.31500	1.27200	0
08/06/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.41500	1.37200	0
08/06/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.46500	1.42200	0
08/06/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.51500	1.47200	0
08/06/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.17100	0.18500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.44000	1.40800	0
08/06/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.16500	0.17800	0
08/06/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.48400	1.45100	0
08/06/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.15900	0.17300	0
08/06/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.52800	1.49600	0
08/06/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.15400	0.16700	0
08/06/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.57300	1.54000	0
08/06/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.14500	0.15700	0
08/06/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.66400	1.63000	0
08/06/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.86500	1.82200	0
08/06/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.13600	0.14700	0
08/06/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.75500	1.72000	0
08/06/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.13200	0.14300	0
08/06/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.80100	1.76600	0
08/06/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	25
08/06/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	2.01500	1.97200	0
08/06/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	2.06500	2.02200	0
08/06/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.12000	0.13000	0
08/06/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.93900	1.90300	0
08/06/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.16500	2.12200	0
08/06/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.21500	2.17200	0
08/06/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.11000	0.11900	0
08/06/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.07900	2.04200	0
08/06/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.31500	2.27200	0
08/06/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.02700	0.03200	0
08/06/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.25600	2.21500	0
08/06/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.41500	2.37200	0
08/06/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.46500	2.42200	0
08/06/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.51500	2.47200	0
08/06/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09100	0.09900	0
08/06/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.36000	2.32200	0
08/06/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08800	0.09600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.40700	2.36900	0
08/06/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08500	0.09300	0
08/06/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.45400	2.41600	0
08/06/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08300	0.09000	0
08/06/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.50200	2.46300	0
08/06/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.08000	0.08700	0
08/06/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.54900	2.51000	0
08/06/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07800	0.08500	0
08/06/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.59700	2.55800	0
08/06/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.86500	2.82200	0
08/06/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07300	0.08000	0
08/06/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.69200	2.65300	0
08/06/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07100	0.07700	0
08/06/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.74000	2.70000	0
08/06/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06500	0.07100	0
08/06/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.88400	2.84400	0
08/06/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.06000	0.06500	0
08/06/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.02900	2.98800	0
08/06/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.05100	0.05500	0
08/06/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.32000	3.27800	0
08/06/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.04800	0.05300	0
08/06/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.41700	3.37600	0
08/06/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	4.01500	3.97200	0
08/06/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	4.06500	4.02200	0
08/06/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	4.11500	4.07200	0
08/06/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.16500	4.12200	0
08/06/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.21500	4.17200	0
08/06/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.26500	4.22200	0
08/06/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.31500	4.27200	0
08/06/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.41500	4.37200	0
08/06/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.46500	4.42200	0
08/06/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.51500	4.47200	0
08/06/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02900	0.03300	0
08/06/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.29800	4.25600	0
08/06/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02800	0.03200	0
08/06/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.34700	4.30500	0
08/06/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02700	0.03100	0
08/06/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.39600	4.35400	0
08/06/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02600	0.02900	0
08/06/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.44500	4.40200	0
08/06/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02400	0.02800	0
08/06/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.54300	4.50100	0
08/06/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.86500	4.82200	0
08/06/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02300	0.02600	0
08/06/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.64200	4.59900	0
08/06/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02200	0.02500	0
08/06/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.69100	4.64800	0
08/06/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01900	0.02300	0
08/06/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.83800	4.79600	0
08/06/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01700	0.02000	0
08/06/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.98600	4.94300	0
08/06/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01400	0.01700	0
08/06/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.28300	5.24000	0
08/06/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01300	0.01600	0
08/06/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.38200	5.33900	0
08/06/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	6.01500	5.97200	0
08/06/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	6.06500	6.02200	0
08/06/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	6.11500	6.07200	0
08/06/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.16500	6.12200	0
08/06/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.21500	6.17200	0
08/06/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.26500	6.22200	0
08/06/2010	€ / 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
08/06/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.31500	6.27200	0
08/06/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.41500	6.37200	0
08/06/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.46500	6.42200	0
08/06/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.51500	6.47200	0
08/06/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00600	0.00800	0
08/06/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.27500	6.23100	0
08/06/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00600	0.00800	0
08/06/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.32500	6.28100	0
08/06/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00600	0.00800	0
08/06/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.37500	6.33100	0
08/06/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00600	0.00700	0
08/06/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.42500	6.38000	0
08/06/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00500	0.00700	0
08/06/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.52400	6.48000	0
08/06/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.86500	6.82200	0
08/06/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00500	0.00600	0
08/06/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.62400	6.57900	0
08/06/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00400	0.00600	0
08/06/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.67300	6.62900	0
08/06/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00400	0.00500	0
08/06/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.82300	6.77800	0
08/06/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00300	0.00400	0
08/06/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.97200	6.92700	0
08/06/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00300	0.00300	0
08/06/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.27200	7.22600	0
08/06/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00200	0.00300	0
08/06/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.37100	7.32600	0
08/06/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	8.01500	7.97200	0
08/06/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	8.06500	8.02200	0
08/06/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	8.11500	8.07200	0
08/06/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.16500	8.12200	0
08/06/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.21500	8.17200	0
08/06/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.26500	8.22200	0
08/06/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.31500	8.27200	0
08/06/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.41500	8.37200	0
08/06/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.46500	8.42200	0
08/06/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.51500	8.47200	0
08/06/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.27000	8.22400	0
08/06/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.32000	8.27400	0
08/06/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.37000	8.32400	0
08/06/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.42000	8.37400	0
08/06/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.52000	8.47400	0
08/06/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.86500	8.82200	0
08/06/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.62000	8.57400	0
08/06/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.67000	8.62400	0
08/06/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.82000	8.77400	0
08/06/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/06/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.97000	8.92400	0
08/06/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.26900	9.22300	0
08/06/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.36900	9.32300	0
08/06/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	10.01500	9.97200	0
08/06/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	10.06500	10.02200	0
08/06/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	10.11500	10.07200	0
08/06/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.16500	10.12200	0
08/06/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.21500	10.17200	0
08/06/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.26500	10.22200	0
08/06/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.31500	10.27200	0
08/06/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.41500	10.37200	0
08/06/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.46500	10.42200	0
08/06/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.51500	10.47200	0
08/06/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.26900	10.22300	0
08/06/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.31900	10.27300	0
08/06/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.36900	10.32300	0
08/06/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.41900	10.37300	0
08/06/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.51900	10.47300	0
08/06/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.86500	10.82200	0
08/06/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.61900	10.57300	0
08/06/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.66900	10.62300	0
08/06/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.81900	10.77300	0
08/06/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.96900	10.92300	0
08/06/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.26900	11.22300	0
08/06/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.36900	11.32300	0
08/06/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.40990	6.42260	6,318

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	3.85500	3.86600	0
08/06/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.80500	3.81600	0
08/06/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.75500	3.76600	0
08/06/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.70500	3.71600	0
08/06/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.60500	3.61600	0
08/06/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.55500	3.56600	0
08/06/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.50500	3.51600	0
08/06/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.45500	3.46600	0
08/06/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.40500	3.41600	0
08/06/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.35500	3.36600	0
08/06/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.30500	3.31600	0
08/06/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.25500	3.26600	0
08/06/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.20500	3.21600	0
08/06/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.15500	3.16600	0
08/06/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.10500	3.11600	0
08/06/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	2.85500	2.86600	0
08/06/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.80500	2.81600	0
08/06/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.75500	2.76600	0
08/06/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.70500	2.71600	0
08/06/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.60500	2.61600	0
08/06/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.55500	2.56600	0
08/06/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.50500	2.51600	0
08/06/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.45500	2.46600	0
08/06/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.40500	2.41600	0
08/06/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.35500	2.36600	0
08/06/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.30500	2.31600	0
08/06/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.25500	2.26600	0
08/06/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.20500	2.21600	0
08/06/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.15500	2.16600	0
08/06/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.10500	2.11600	0
08/06/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	1.85500	1.86600	0
08/06/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.80500	1.81600	0
08/06/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.75500	1.76600	0
08/06/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.70500	1.71600	0
08/06/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.60500	1.61600	0
08/06/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.55500	1.56600	0
08/06/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.50500	1.51600	0
08/06/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.45500	1.46600	0
08/06/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.40500	1.41600	0
08/06/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.35500	1.36600	0
08/06/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.30500	1.31600	0
08/06/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.25500	1.26600	0
08/06/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.20500	1.21600	0
08/06/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.15500	1.16600	0
08/06/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.10500	1.11600	0
08/06/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	0.85500	0.86600	0
08/06/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.80500	0.81600	0
08/06/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.75500	0.76600	0
08/06/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.70500	0.71600	0
08/06/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.60500	0.61700	0
08/06/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.55500	0.56700	0
08/06/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.50500	0.51700	0
08/06/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.45500	0.46700	0
08/06/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.40500	0.41700	0
08/06/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.35500	0.36800	0
08/06/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00000	0.00200	0
08/06/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.30600	0.31900	0
08/06/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00100	0.00300	0
08/06/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.25700	0.27100	0
08/06/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00200	0.00500	0
08/06/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.20900	0.22400	0
08/06/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00400	0.00800	0
08/06/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.16300	0.17900	0
08/06/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00800	0.01300	0
08/06/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.12100	0.13700	0
08/06/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.01600	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.01200	0.01900	0
08/06/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.15700	0.15300	0
08/06/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.00700	0.01200	0
08/06/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.20200	0.19600	0
08/06/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.00400	0.00800	0
08/06/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.24900	0.24200	0
08/06/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.00200	0.00500	0
08/06/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.29700	0.28900	0
08/06/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.00100	0.00300	0
08/06/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.34600	0.33700	0
08/06/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.00100	0.00200	0
08/06/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.39600	0.38600	0
08/06/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.44500	0.43500	0
08/06/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.00000	0.00100	0
08/06/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.49500	0.48500	0
08/06/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.15300	0.16100	0
08/06/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.64300	0.63800	0
08/06/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.14300	0.15100	200
08/06/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.68300	0.67800	0
08/06/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.64500	0.63400	0
08/06/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.69500	0.68400	0
08/06/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.74500	0.73400	0
08/06/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.79500	0.78400	0
08/06/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.84500	0.83400	0
08/06/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.89500	0.88400	0
08/06/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	2.14500	2.13400	0
08/06/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.19500	2.18400	0
08/06/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.24500	2.23400	0
08/06/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.29500	2.28400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.39500	2.38400	0
08/06/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.44500	2.43400	0
08/06/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.49500	2.48400	0
08/06/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.54500	2.53400	0
08/06/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.59500	2.58400	0
08/06/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.64500	2.63400	0
08/06/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.69500	2.68400	0
08/06/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.74500	2.73400	0
08/06/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.79500	2.78400	0
08/06/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.84500	2.83400	0
08/06/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.89500	2.88400	0
08/06/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	4.14500	4.13400	0
08/06/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.19500	4.18400	0
08/06/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.24500	4.23400	0
08/06/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.29500	4.28400	0
08/06/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.39500	4.38400	0
08/06/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.44500	4.43400	0
08/06/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.49500	4.48400	0
08/06/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.54500	4.53400	0
08/06/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.59500	4.58400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.64500	4.63400	0
08/06/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.69500	4.68400	0
08/06/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.74500	4.73400	0
08/06/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.79500	4.78400	0
08/06/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.84500	4.83400	0
08/06/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.89500	4.88400	0
08/06/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	6.14500	6.13400	0
08/06/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.19500	6.18400	0
08/06/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.24500	6.23400	0
08/06/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.29500	6.28400	0
08/06/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.39500	6.38400	0
08/06/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.44500	6.43400	0
08/06/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.49500	6.48400	0
08/06/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.54500	6.53400	0
08/06/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.59500	6.58400	0
08/06/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.64500	6.63400	0
08/06/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.69500	6.68400	0
08/06/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.74500	6.73400	0
08/06/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.79500	6.78400	0
08/06/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.84500	6.83400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.89500	6.88400	0
08/06/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	8.14500	8.13400	0
08/06/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.19500	8.18400	0
08/06/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.24500	8.23400	0
08/06/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.29500	8.28400	0
08/06/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.39500	8.38400	0
08/06/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.44500	8.43400	0
08/06/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.49500	8.48400	0
08/06/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.54500	8.53400	0
08/06/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.59500	8.58400	0
08/06/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.64500	8.63400	0
08/06/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.69500	8.68400	0
08/06/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.74500	8.73400	0
08/06/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.79500	8.78400	0
08/06/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.84500	8.83400	0
08/06/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.89500	8.88400	0
08/06/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.46510	7.49900	50
08/06/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.11900	0.15500	0
08/06/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.01200	0.01500	0
08/06/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.08100	0.11500	0
08/06/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.02400	0.02500	0
08/06/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.04900	0.07900	0
08/06/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.04200	0.03900	0
08/06/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.16800	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.20300	0.18700	0
09/06/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.19530	8.23500	900
09/06/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.92000	4.95800	0
09/06/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.23900	4.27600	0
09/06/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.13900	4.17600	0
09/06/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.08900	4.12600	0
09/06/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.15700	4.19500	0
09/06/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.10700	4.14500	0
09/06/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.05700	4.09500	0
09/06/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.12000	4.15900	0
09/06/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.07100	4.10900	0
09/06/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.02100	4.05900	0
09/06/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.97100	4.00900	0
09/06/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.92100	3.95900	0
09/06/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.87100	3.90900	0
09/06/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.82100	3.85900	0
09/06/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.77100	3.80900	0
09/06/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.72100	3.75900	0
09/06/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.67100	3.70900	0
09/06/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.62100	3.65900	0
09/06/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.57100	3.60900	0
09/06/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.52100	3.55900	0
09/06/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.47100	3.50900	0
09/06/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.18900	3.22600	0
09/06/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.13900	3.17600	0
09/06/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.08900	3.12600	0
09/06/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.15700	3.19500	0
09/06/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.10700	3.14500	0
09/06/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.05700	3.09500	0
09/06/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.12200	3.16000	0
09/06/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
09/06/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.07200	3.11000	0
09/06/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
09/06/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.02200	3.06000	0
09/06/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
09/06/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.97200	3.01000	0
09/06/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
09/06/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.92200	2.96000	0
09/06/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
09/06/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.87200	2.91000	0
09/06/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
09/06/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.82200	2.86100	0
09/06/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
09/06/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.77300	2.81100	0
09/06/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
09/06/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.72300	2.76100	0
09/06/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
09/06/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.67300	2.71100	0
09/06/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
09/06/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.62300	2.66100	0
09/06/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
09/06/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.57400	2.61200	0
09/06/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.52400	2.56200	0
09/06/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00400	0
09/06/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.47400	2.51200	0
09/06/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00400	0
09/06/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.18900	2.22600	0
09/06/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.13900	2.17600	0
09/06/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.08900	2.12600	0
09/06/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.15900	2.19600	0
09/06/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
09/06/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.10900	2.14600	0
09/06/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00200	0.00100	0
09/06/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.05900	2.09700	0
09/06/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
09/06/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.12700	2.16500	0
09/06/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00700	0.00700	0
09/06/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.07700	2.11500	0
09/06/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00700	0
09/06/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.02800	2.06600	0
09/06/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00800	0.00800	0
09/06/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.97900	2.01600	0
09/06/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00900	0.00800	0
09/06/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.93000	1.96700	0
09/06/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01000	0.00900	0
09/06/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.88100	1.91900	0
09/06/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01100	0.01100	0
09/06/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.83200	1.87000	0
09/06/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01200	0.01200	0
09/06/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.78300	1.82100	0
09/06/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01300	0.01300	0
09/06/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.73500	1.77300	0
09/06/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01500	0.01500	0
09/06/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.68600	1.72400	0
09/06/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01600	0.01600	0
09/06/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.63800	1.67600	0
09/06/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01800	0.01800	0
09/06/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.59000	1.62800	0
09/06/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02000	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.54200	1.58000	0
09/06/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02200	0.02200	0
09/06/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.49500	1.53300	0
09/06/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02500	0.02500	0
09/06/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.18900	1.22600	0
09/06/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.13900	1.17600	0
09/06/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.08900	1.12600	0
09/06/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.17000	1.20700	0
09/06/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01300	0.01200	0
09/06/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.12100	1.15900	0
09/06/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01400	0.01400	0
09/06/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.07300	1.11000	0
09/06/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01600	0.01500	0
09/06/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.16900	1.20800	0
09/06/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04900	0.05000	0
09/06/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.12400	1.16300	0
09/06/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05400	0.05500	0
09/06/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.08000	1.11800	0
09/06/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.06000	0.06000	0
09/06/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.03800	1.07400	0
09/06/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06800	0.06600	0
09/06/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.99800	1.03300	0
09/06/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.07800	0.07500	0
09/06/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.95900	0.99300	0
09/06/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.08900	0.08500	0
09/06/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.92000	0.95500	0
09/06/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.10000	0.09700	0
09/06/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.88300	0.91700	0
09/06/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.11300	0.10900	0
09/06/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.84600	0.88000	0
09/06/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.12600	0.12200	0
09/06/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.81100	0.84400	0
09/06/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.14100	0.13600	0
09/06/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.77600	0.80900	0
09/06/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.15600	0.15100	0
09/06/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.03400	1.06700	0
09/06/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.23900	0.23200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	1.00300	1.03600	0
09/06/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.25800	0.25100	0
09/06/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.97300	1.00500	0
09/06/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.27800	0.27000	0
09/06/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.20200	0.23700	1,430
09/06/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.01300	0.01100	0
09/06/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.44200	0.47100	100
09/06/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.18500	0.17600	0
09/06/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.41300	0.44100	0
09/06/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.20600	0.19600	0
09/06/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.38500	0.41300	0
09/06/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.22800	0.21800	0
09/06/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.35900	0.38600	1,200
09/06/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.25200	0.24100	0
09/06/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.51400	0.54100	0
09/06/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.34400	0.33300	0
09/06/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.49000	0.51700	10
09/06/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.37000	0.35900	0
09/06/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.46700	0.49300	500
09/06/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.39700	0.38500	0
09/06/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.59800	0.62400	0
09/06/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.46600	0.45400	0
09/06/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.57700	0.60200	0
09/06/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.49500	0.48200	0
09/06/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.55600	0.58000	340
09/06/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.52400	0.51000	0
09/06/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.38900	0.41100	0
09/06/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.51900	0.50300	0
09/06/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.37300	0.39300	4,400
09/06/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.55300	0.53500	0
09/06/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.35700	0.37700	0
09/06/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.58700	0.56900	0
09/06/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.34200	0.36100	1,000
09/06/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.62200	0.60300	0
09/06/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.32700	0.34500	0
09/06/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.65700	0.63700	0
09/06/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.31400	0.33100	0
09/06/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.69400	0.67300	0
09/06/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.30100	0.31700	0
09/06/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.73100	0.70900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.28800	0.30400	0
09/06/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.76800	0.74600	0
09/06/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.40800	0.42500	30,000
09/06/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.82600	0.80500	0
09/06/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.26500	0.28000	0
09/06/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.84500	0.82200	0
09/06/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.25500	0.26800	1,000
09/06/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.88500	0.86000	0
09/06/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.91100	0.87400	0
09/06/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.10800	0.11500	3,000
09/06/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.95100	0.92000	0
09/06/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.01100	0.97400	0
09/06/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.06100	1.02400	0
09/06/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.11100	1.07400	0
09/06/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.16100	1.12400	0
09/06/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.21100	1.17400	0
09/06/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.07800	0.08200	500
09/06/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.22100	1.18700	0
09/06/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.18000	0.18800	0
09/06/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.26000	1.23000	0
09/06/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.17400	0.18100	500
09/06/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.30400	1.27300	0
09/06/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.06700	0.06900	0
09/06/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.36000	1.32400	0
09/06/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.16200	0.16800	0
09/06/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.39200	1.36000	0
09/06/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.51100	1.47400	0
09/06/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.05800	0.06000	0
09/06/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.50100	1.46500	0
09/06/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.61100	1.57400	0
09/06/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
09/06/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.66100	1.62400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.71100	1.67400	0
09/06/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.13200	0.13600	0
09/06/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.66200	1.62800	0
09/06/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.12800	0.13200	0
09/06/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.70800	1.67400	0
09/06/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.86100	1.82400	0
09/06/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.91100	1.87400	0
09/06/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.04100	0.04100	0
09/06/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.88400	1.84600	0
09/06/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.03900	0.03900	0
09/06/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.93200	1.89400	0
09/06/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03800	0.03700	0
09/06/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.98100	1.94200	0
09/06/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.10700	0.10900	0
09/06/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.98700	1.95100	0
09/06/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10400	0.10600	0
09/06/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.03400	1.99800	0
09/06/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10100	0.10300	0
09/06/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.08100	2.04500	0
09/06/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09800	0.10000	300
09/06/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.12800	2.09200	0
09/06/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.09500	0.09600	0
09/06/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.17500	2.13800	0
09/06/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.09100	0.09300	0
09/06/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.22100	2.18500	0
09/06/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.08800	0.09000	0
09/06/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.26800	2.23200	0
09/06/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.08500	0.08700	0
09/06/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.31500	2.27900	0
09/06/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.08300	0.08400	0
09/06/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.36300	2.32600	0
09/06/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.08000	0.08100	0
09/06/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.41000	2.37300	0
09/06/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.07700	0.07800	0
09/06/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.45700	2.42000	0
09/06/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.07500	0.07600	0
09/06/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.50500	2.46800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.07300	0.07300	0
09/06/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.55300	2.51500	0
09/06/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.13700	0.13700	30,000
09/06/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.55500	2.51700	0
09/06/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.81100	2.77400	0
09/06/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.86100	2.82400	0
09/06/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.91100	2.87400	0
09/06/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.96100	2.92400	0
09/06/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.01100	2.97400	0
09/06/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.06100	3.02400	0
09/06/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.26100	3.22400	0
09/06/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.05100	0.05000	0
09/06/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.13100	3.09200	0
09/06/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.36100	3.32400	0
09/06/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.41100	3.37400	0
09/06/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.46100	3.42400	0
09/06/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.51100	3.47400	0
09/06/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.56100	3.52400	0
09/06/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.61100	3.57400	0
09/06/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.66100	3.62400	0
09/06/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.71100	3.67400	0
09/06/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.76100	3.72400	0
09/06/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.81100	3.77400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.86100	3.82400	0
09/06/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.91100	3.87400	0
09/06/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00400	0.00200	0
09/06/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.84700	3.80700	0
09/06/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00400	0.00200	0
09/06/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.89700	3.85700	0
09/06/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00400	0.00100	0
09/06/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.94700	3.90600	0
09/06/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03400	0.03300	0
09/06/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.91400	3.87500	0
09/06/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03300	0.03200	0
09/06/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.96300	3.92400	0
09/06/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03200	0.03100	0
09/06/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.01200	3.97300	0
09/06/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03100	0.03100	0
09/06/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.06100	4.02300	0
09/06/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03000	0.03000	0
09/06/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.11000	4.07200	0
09/06/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02900	0.02900	0
09/06/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.15900	4.12100	0
09/06/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02800	0.02700	0
09/06/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.20800	4.16900	0
09/06/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02700	0.02700	0
09/06/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.25700	4.21900	0
09/06/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02700	0.02600	0
09/06/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.30700	4.26800	0
09/06/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02600	0.02500	0
09/06/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.35600	4.31700	0
09/06/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02500	0.02400	0
09/06/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.40500	4.36600	0
09/06/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02400	0.02300	0
09/06/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.45400	4.41500	0
09/06/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.02300	0.02200	0
09/06/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.50300	4.46400	0
09/06/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.02300	0.02100	0
09/06/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.55300	4.51300	0
09/06/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.81100	4.77400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.86100	4.82400	0
09/06/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.91100	4.87400	0
09/06/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.96100	4.92400	0
09/06/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.01100	4.97400	0
09/06/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.06100	5.02400	0
09/06/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.26100	5.22400	0
09/06/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01600	0.01500	0
09/06/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.09600	5.05700	0
09/06/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.36100	5.32400	0
09/06/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.41100	5.37400	0
09/06/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.46100	5.42400	0
09/06/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.56100	5.52400	0
09/06/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.61100	5.57400	0
09/06/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.66100	5.62400	0
09/06/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.71100	5.67400	0
09/06/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.76100	5.72400	0
09/06/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.86100	5.82400	0
09/06/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.91100	5.87400	0
09/06/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.84300	5.80500	0
09/06/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.89300	5.85500	0
09/06/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.94300	5.90500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01000	0.00900	0
09/06/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.89000	5.85100	0
09/06/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01000	0.00800	0
09/06/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.94000	5.90000	0
09/06/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01000	0.00800	0
09/06/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.99000	5.95000	0
09/06/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00900	0.00800	0
09/06/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.03900	6.00000	0
09/06/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00900	0.00700	0
09/06/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.08900	6.04900	0
09/06/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00800	0.00700	0
09/06/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.13800	6.09900	0
09/06/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00800	0.00700	0
09/06/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.18800	6.14900	0
09/06/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00700	0.00600	0
09/06/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.23700	6.19800	0
09/06/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00700	0.00600	0
09/06/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.28700	6.24800	0
09/06/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00600	0.00600	0
09/06/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.33600	6.29800	0
09/06/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00600	0.00500	0
09/06/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.38600	6.34700	0
09/06/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00600	0.00500	0
09/06/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.43600	6.39700	0
09/06/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00500	0.00500	0
09/06/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.48500	6.44700	0
09/06/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00500	0.00500	0
09/06/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.53500	6.49700	0
09/06/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.81100	6.77400	0
09/06/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.86100	6.82400	0
09/06/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.96100	6.92400	0
09/06/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.01100	6.97400	0
09/06/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.06100	7.02400	0
09/06/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00300	0.00300	0
09/06/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.08300	7.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.76100	7.72400	0
09/06/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.86100	7.82400	0
09/06/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.91100	7.87400	0
09/06/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.84300	7.80500	0
09/06/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.89300	7.85500	0
09/06/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.94300	7.90500	0
09/06/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.88100	7.84300	0
09/06/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.93100	7.89300	0
09/06/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.98100	7.94300	0
09/06/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.03100	7.99300	0
09/06/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.08100	8.04300	0
09/06/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.13100	8.09300	0
09/06/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.18100	8.14300	0
09/06/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.23100	8.19300	0
09/06/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.28100	8.24300	0
09/06/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.33100	8.29300	0
09/06/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.38100	8.34300	0
09/06/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.43100	8.39300	0
09/06/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.48000	8.44300	0
09/06/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.53000	8.49300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.81100	8.77400	0
09/06/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.86100	8.82400	0
09/06/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.96100	8.92400	0
09/06/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.01100	8.97400	0
09/06/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.06100	9.02400	0
09/06/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.76100	9.72400	0
09/06/2010	£ / R On 13-December-10			Foreign Exchange Future	11.62860	11.51540	773
09/06/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.38800	3.27600	0
09/06/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.23800	3.12600	0
09/06/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.13800	3.02600	0
09/06/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.08800	2.97600	0
09/06/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.03800	2.92600	0
09/06/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.93800	2.82600	0
09/06/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.88800	2.77600	0
09/06/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.73800	2.62600	0
09/06/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.68800	2.57600	0
09/06/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.63800	2.52600	0
09/06/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.58800	2.47600	0
09/06/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.53800	2.42600	0
09/06/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.48800	2.37600	0
09/06/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.43800	2.32600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.38800	2.27600	0
09/06/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.33800	2.22600	0
09/06/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.28800	2.17600	0
09/06/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.23800	2.12600	0
09/06/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.18800	2.07600	0
09/06/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.13800	2.02600	0
09/06/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.08800	1.97600	0
09/06/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.03800	1.92600	0
09/06/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.98800	1.87600	0
09/06/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.93800	1.82600	0
09/06/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.88800	1.77600	0
09/06/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.83800	1.72600	0
09/06/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.78800	1.67600	0
09/06/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.73800	1.62600	0
09/06/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.68800	1.57600	0
09/06/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.63800	1.52600	0
09/06/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.58800	1.47600	0
09/06/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.53800	1.42600	0
09/06/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.48800	1.37600	0
09/06/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.43800	1.32600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.38800	1.27600	0
09/06/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.33800	1.22600	0
09/06/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.28800	1.17600	0
09/06/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.23800	1.12600	0
09/06/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.18800	1.07600	0
09/06/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.13800	1.02600	0
09/06/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.08800	0.97600	0
09/06/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.03800	0.92700	0
09/06/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.98800	0.87700	0
09/06/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.93800	0.82700	0
09/06/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.88800	0.77800	0
09/06/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00000	0.00200	0
09/06/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.83900	0.72800	0
09/06/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00100	0.00200	0
09/06/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.78900	0.67900	0
09/06/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.00100	0.00300	0
09/06/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.73900	0.63000	0
09/06/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.00100	0.00400	0
09/06/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.69000	0.58100	0
09/06/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.00200	0.00500	0
09/06/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.64100	0.53200	0
09/06/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.00300	0.00600	0
09/06/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.59200	0.48400	0
09/06/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.00400	0.00800	0
09/06/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.54300	0.43700	0
09/06/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.00500	0.01100	0
09/06/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.49500	0.39000	0
09/06/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.00700	0.01400	0
09/06/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.44700	0.34400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.00900	0.01800	0
09/06/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.39900	0.30000	0
09/06/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.01100	0.02400	0
09/06/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.35300	0.25600	0
09/06/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.01500	0.03000	0
09/06/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.30800	0.21500	0
09/06/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.02000	0.03900	0
09/06/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.26400	0.17700	0
09/06/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.02600	0.05100	0
09/06/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.22200	0.14100	0
09/06/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.03400	0.06500	0
09/06/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.18200	0.10900	0
09/06/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.04400	0.08300	0
09/06/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.14600	0.08700	0
09/06/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.05800	0.11100	0
09/06/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.11200	0.06900	0
09/06/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.07400	0.14300	0
09/06/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.08300	0.05500	0
09/06/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.09500	0.17900	0
09/06/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.06400	0.04300	0
09/06/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.12600	0.21700	0
09/06/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.05000	0.03400	0
09/06/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.16200	0.25800	0
09/06/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.03800	0.02700	0
09/06/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.20000	0.30100	0
09/06/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.02900	0.02100	0
09/06/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.24100	0.34500	0
09/06/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.02200	0.01600	0
09/06/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.28400	0.39000	0
09/06/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01700	0.01300	0
09/06/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.32900	0.43700	0
09/06/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.01300	0.01000	0
09/06/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.37500	0.48400	0
09/06/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.01000	0.00800	0
09/06/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.42200	0.53200	0
09/06/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00800	0.00700	0
09/06/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.47000	0.58100	0
09/06/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00600	0.00500	0
09/06/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.51800	0.62900	0
09/06/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.52400	0.47300	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.74500	0.80800	0
09/06/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.50800	0.45800	0
09/06/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.77900	0.84300	0
09/06/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.00300	0.00300	0
09/06/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.66500	0.77700	0
09/06/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.00200	0.00200	0
09/06/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.71400	0.82600	0
09/06/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.00200	0.00200	28
09/06/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.76400	0.87600	0
09/06/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.00100	0.00200	0
09/06/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.81300	0.92600	0
09/06/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.86300	0.97500	0
09/06/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.91300	1.02500	0
09/06/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.96300	1.07500	0
09/06/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.01300	1.12500	0
09/06/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.06200	1.17500	0
09/06/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.11200	1.22500	0
09/06/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	8,032
09/06/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.16200	1.27400	0
09/06/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.21200	1.32400	0
09/06/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.26200	1.37400	0
09/06/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.31200	1.42400	0
09/06/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.36200	1.47400	0
09/06/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.13200	0.11500	0
09/06/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.37100	1.46600	0
09/06/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.12700	0.11000	0
09/06/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.41600	1.51100	0
09/06/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.12100	0.10500	0
09/06/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.46000	1.55600	0
09/06/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.56200	1.67400	0
09/06/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.61200	1.72400	0
09/06/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.66200	1.77400	0
09/06/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.71200	1.82400	0
09/06/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.76200	1.87400	0
09/06/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.81200	1.92400	0
09/06/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.86200	1.97400	0
09/06/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.91200	2.02400	0
09/06/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.96200	2.07400	0
09/06/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.01200	2.12400	0
09/06/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.06200	2.17400	0
09/06/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	11,194
09/06/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.11200	2.22400	0
09/06/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.16200	2.27400	0
09/06/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.21200	2.32400	0
09/06/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.26200	2.37400	0
09/06/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.31200	2.42400	0
09/06/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.36200	2.47400	0
09/06/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.41200	2.52400	0
09/06/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.46200	2.57400	0
09/06/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.51200	2.62400	0
09/06/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.56200	2.67400	0
09/06/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.61200	2.72400	0
09/06/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.66200	2.77400	0
09/06/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.71200	2.82400	0
09/06/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.76200	2.87400	0
09/06/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.81200	2.92400	0
09/06/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.86200	2.97400	0
09/06/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.91200	3.02400	0
09/06/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.96200	3.07400	0
09/06/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.01200	3.12400	0
09/06/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.06200	3.17400	0
09/06/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
09/06/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.11200	3.22400	0
09/06/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.21200	3.32400	0
09/06/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.26200	3.37400	0
09/06/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.31200	3.42400	0
09/06/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.36200	3.47400	0
09/06/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.41200	3.52400	0
09/06/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.46200	3.57400	0
09/06/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.51200	3.62400	0
09/06/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.56200	3.67400	0
09/06/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.61200	3.72400	0
09/06/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.66200	3.77400	0
09/06/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.71200	3.82400	0
09/06/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.76200	3.87400	0
09/06/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.81200	3.92400	0
09/06/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.86200	3.97400	0
09/06/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.91200	4.02400	0
09/06/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.96200	4.07400	0
09/06/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.01200	4.12400	0
09/06/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.06200	4.17400	0
09/06/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.11200	4.22400	0
09/06/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.16200	4.27400	0
09/06/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.21200	4.32400	0
09/06/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.26200	4.37400	0
09/06/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.31200	4.42400	0
09/06/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.36200	4.47400	0
09/06/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.41200	4.52400	0
09/06/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.46200	4.57400	0
09/06/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.51200	4.62400	0
09/06/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.56200	4.67400	0
09/06/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.61200	4.72400	0
09/06/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.66200	4.77400	0
09/06/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.71200	4.82400	0
09/06/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.76200	4.87400	0
09/06/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.81200	4.92400	0
09/06/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.86200	4.97400	0
09/06/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.91200	5.02400	0
09/06/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.96200	5.07400	0
09/06/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.01200	5.12400	0
09/06/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.06200	5.17400	0
09/06/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.11200	5.22400	0
09/06/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.16200	5.27400	0
09/06/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.21200	5.32400	0
09/06/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.26200	5.37400	0
09/06/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.31200	5.42400	0
09/06/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.36200	5.47400	0
09/06/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.41200	5.52400	0
09/06/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.46200	5.57400	0
09/06/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.51200	5.62400	0
09/06/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.56200	5.67400	0
09/06/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.61200	5.72400	0
09/06/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.66200	5.77400	0
09/06/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.71200	5.82400	0
09/06/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.76200	5.87400	0
09/06/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.81200	5.92400	0
09/06/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.86200	5.97400	0
09/06/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.91200	6.02400	0
09/06/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.96200	6.07400	0
09/06/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.01200	6.12400	0
09/06/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.06200	6.17400	0
09/06/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.11200	6.22400	0
09/06/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.16200	6.27400	0
09/06/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
09/06/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.21200	6.32400	0
09/06/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.26200	6.37400	0
09/06/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.31200	6.42400	0
09/06/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.36200	6.47400	0
09/06/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.41200	6.52400	0
09/06/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.46200	6.57400	0
09/06/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.51200	6.62400	0
09/06/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.56200	6.67400	0
09/06/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.61200	6.72400	0
09/06/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.66200	6.77400	0
09/06/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.71200	6.82400	0
09/06/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.76200	6.87400	0
09/06/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.81200	6.92400	0
09/06/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.86200	6.97400	0
09/06/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.91200	7.02400	0
09/06/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.96200	7.07400	0
09/06/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.01200	7.12400	0
09/06/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.06200	7.17400	0
09/06/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.11200	7.22400	0
09/06/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.16200	7.27400	0
09/06/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.21200	7.32400	0
09/06/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.26200	7.37400	0
09/06/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.31200	7.42400	0
09/06/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.36200	7.47400	0
09/06/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.41200	7.52400	0
09/06/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.46200	7.57400	0
09/06/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.51200	7.62400	0
09/06/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.56200	7.67400	0
09/06/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.61200	7.72400	0
09/06/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.66200	7.77400	0
09/06/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.71200	7.82400	0
09/06/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.76200	7.87400	0
09/06/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.81200	7.92400	0
09/06/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.86200	7.97400	0
09/06/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.91200	8.02400	0
09/06/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.96200	8.07400	0
09/06/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.01200	8.12400	0
09/06/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.06200	8.17400	0
09/06/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.11200	8.22400	0
09/06/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.16200	8.27400	0
09/06/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.21200	8.32400	0
09/06/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.26200	8.37400	0
09/06/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.31200	8.42400	0
09/06/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.36200	8.47400	0
09/06/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.41200	8.52400	0
09/06/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.46200	8.57400	0
09/06/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.51200	8.62400	0
09/06/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.56200	8.67400	0
09/06/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.61200	8.72400	0
09/06/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.66200	8.77400	0
09/06/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.71200	8.82400	0
09/06/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.76200	8.87400	0
09/06/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.81200	8.92400	0
09/06/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.86200	8.97400	0
09/06/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.91200	9.02400	0
09/06/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.96200	9.07400	0
09/06/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.01200	9.12400	0
09/06/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.06200	9.17400	0
09/06/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.11200	9.22400	0
09/06/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.26200	9.37400	0
09/06/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.31200	9.42400	0
09/06/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.36200	9.47400	0
09/06/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.41200	9.52400	0
09/06/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.46200	9.57400	0
09/06/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.51200	9.62400	0
09/06/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.56200	9.67400	0
09/06/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.61200	9.72400	0
09/06/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.66200	9.77400	0
09/06/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.71200	9.82400	0
09/06/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.76200	9.87400	0
09/06/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.81200	9.92400	0
09/06/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.86200	9.97400	0
09/06/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.91200	10.02400	0
09/06/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.96200	10.07400	0
09/06/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.01200	10.12400	0
09/06/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.06200	10.17400	0
09/06/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.11200	10.22400	0
09/06/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.16200	10.27400	0
09/06/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.21200	10.32400	0
09/06/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.26200	10.37400	0
09/06/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.31200	10.42400	0
09/06/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.36200	10.47400	0
09/06/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.41200	10.52400	0
09/06/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.46200	10.57400	0
09/06/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.51200	10.62400	0
09/06/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.56200	10.67400	0
09/06/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.61200	10.72400	0
09/06/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.66200	10.77400	0
09/06/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.71200	10.82400	0
09/06/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.76200	10.87400	0
09/06/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.81200	10.92400	0
09/06/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.86200	10.97400	0
09/06/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.91200	11.02400	0
09/06/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.96200	11.07400	0
09/06/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.01200	11.12400	0
09/06/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.06200	11.17400	0
09/06/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08600	0.08690	110
09/06/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01460	0.01550	0
09/06/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00467	0.00556	0
09/06/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00007	0.00006	0
09/06/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00563	0.00618	0
09/06/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00253	0.00218	0
09/06/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00010	0.00013	0
09/06/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00550	0.00463	0
09/06/2010	€ / R On 13-December-10			Foreign Exchange Future	9.62390	9.58140	2,230
09/06/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.02900	1.98500	0
09/06/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	1.97900	1.93500	0
09/06/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	1.92900	1.88500	0
09/06/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.87900	1.83500	0
09/06/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.82900	1.78500	0
09/06/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.77900	1.73500	0
09/06/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.72900	1.68500	0
09/06/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.62900	1.58500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.57900	1.53500	0
09/06/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.52900	1.48500	0
09/06/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.79600	1.75400	0
09/06/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.02200	0.02300	0
09/06/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.74800	1.70600	0
09/06/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.02400	0.02500	0
09/06/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.70100	1.65800	0
09/06/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02700	0.02700	0
09/06/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.65300	1.61100	0
09/06/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02900	0.03000	0
09/06/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.55900	1.51700	0
09/06/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.03500	0.03600	0
09/06/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.17900	1.13500	0
09/06/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.46600	1.42500	0
09/06/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.04200	0.04400	0
09/06/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.42000	1.37900	0
09/06/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.04600	0.04800	0
09/06/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.02900	0.98500	0
09/06/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	0.97900	0.93500	0
09/06/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.28400	1.24300	0
09/06/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.06000	0.06200	0
09/06/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.87900	0.83600	0
09/06/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.82900	0.78600	0
09/06/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.15200	1.11100	0
09/06/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.07800	0.08000	0
09/06/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.72900	0.68600	0
09/06/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.62900	0.58700	0
09/06/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00200	0
09/06/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.57900	0.53800	0
09/06/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00300	0
09/06/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.53000	0.48900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00400	0
09/06/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.91700	0.87900	0
09/06/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.14300	0.14800	0
09/06/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.88100	0.84400	0
09/06/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.15700	0.16300	0
09/06/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.84600	0.81000	0
09/06/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.17200	0.17900	0
09/06/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.81200	0.77600	0
09/06/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.18800	0.19500	0
09/06/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.74700	0.71300	0
09/06/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.22300	0.23200	0
09/06/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.19900	0.17200	0
09/06/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.02000	0.03700	0
09/06/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.68600	0.65300	0
09/06/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.26200	0.27200	0
09/06/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.65700	0.62400	0
09/06/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.28300	0.29300	0
09/06/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.42000	0.39000	0
09/06/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.24200	0.25400	1,500
09/06/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06600	0.05600	0
09/06/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.08700	0.12100	0
09/06/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.57500	0.54400	0
09/06/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.35100	0.36300	0
09/06/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.03500	0.03000	0
09/06/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.15600	0.19500	0
09/06/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.02500	0.02200	0
09/06/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.19600	0.23700	0
09/06/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.50100	0.47300	0
09/06/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.42700	0.44200	0
09/06/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.01200	0.01200	0
09/06/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.28300	0.32700	0
09/06/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.00600	0.00600	0
09/06/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.37700	0.42100	0
09/06/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.00400	0.00500	0
09/06/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.42500	0.47000	0
09/06/2010	€ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.22300	0.20300	750
09/06/2010	€ / R On 13-September-10	9.80	P	Foreign Exchange Future	0.54500	0.56700	0
09/06/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.38900	0.36500	0
09/06/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.61500	0.63400	0
09/06/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.37400	0.35100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.65000	0.67000	0
09/06/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.35900	0.33700	0
09/06/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.68500	0.70600	0
09/06/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.34500	0.32300	0
09/06/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.72100	0.74200	0
09/06/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.31900	0.29800	0
09/06/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.79500	0.81700	0
09/06/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.82100	0.86500	0
09/06/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.29500	0.27500	0
09/06/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.87100	0.89400	0
09/06/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.28400	0.26500	0
09/06/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.91000	0.93400	0
09/06/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.27300	0.25500	60
09/06/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.94900	0.97400	0
09/06/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	1.02100	1.06500	0
09/06/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.25300	0.23600	0
09/06/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	1.02900	1.05500	0
09/06/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.12100	1.16500	0
09/06/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.10100	0.09000	2,530
09/06/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.12300	1.15400	0
09/06/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.22600	0.21100	0
09/06/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.15200	1.18000	0
09/06/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.27100	1.31500	0
09/06/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.37100	1.41500	0
09/06/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.42100	1.46500	0
09/06/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.47100	1.51500	0
09/06/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.18300	0.17100	0
09/06/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.40900	1.44000	0
09/06/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.17700	0.16500	0
09/06/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.45300	1.48400	0
09/06/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.17200	0.15900	0
09/06/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.49800	1.52800	0
09/06/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.16600	0.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.54200	1.57300	0
09/06/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.15600	0.14500	0
09/06/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.63200	1.66400	0
09/06/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.82100	1.86500	0
09/06/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.14600	0.13600	0
09/06/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.72200	1.75500	0
09/06/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.14200	0.13200	0
09/06/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.76800	1.80100	0
09/06/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	25
09/06/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.97100	2.01500	0
09/06/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	2.02100	2.06500	0
09/06/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.12900	0.12000	0
09/06/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.90500	1.93900	0
09/06/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.12100	2.16500	0
09/06/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.17100	2.21500	0
09/06/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.11900	0.11000	0
09/06/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.04500	2.07900	0
09/06/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.27100	2.31500	0
09/06/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.03100	0.02700	0
09/06/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.21700	2.25600	0
09/06/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.37100	2.41500	0
09/06/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.42100	2.46500	0
09/06/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.47100	2.51500	0
09/06/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09800	0.09100	0
09/06/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.32400	2.36000	0
09/06/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.09500	0.08800	0
09/06/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.37100	2.40700	0
09/06/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.09200	0.08500	0
09/06/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.41800	2.45400	0
09/06/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08900	0.08300	0
09/06/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.46500	2.50200	0
09/06/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.08700	0.08000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.51300	2.54900	0
09/06/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.08400	0.07800	0
09/06/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.56000	2.59700	0
09/06/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.82100	2.86500	0
09/06/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07900	0.07300	0
09/06/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.65500	2.69200	0
09/06/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07700	0.07100	0
09/06/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.70300	2.74000	0
09/06/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.07000	0.06500	0
09/06/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.84600	2.88400	0
09/06/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.06500	0.06000	0
09/06/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.99100	3.02900	0
09/06/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.05500	0.05100	0
09/06/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.28100	3.32000	0
09/06/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.05200	0.04800	0
09/06/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.37800	3.41700	0
09/06/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.97100	4.01500	0
09/06/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	4.02100	4.06500	0
09/06/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	4.07100	4.11500	0
09/06/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.12100	4.16500	0
09/06/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.17100	4.21500	0
09/06/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.22100	4.26500	0
09/06/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.27100	4.31500	0
09/06/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.37100	4.41500	0
09/06/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.42100	4.46500	0
09/06/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.47100	4.51500	0
09/06/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03200	0.02900	0
09/06/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.25800	4.29800	0
09/06/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03100	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.30700	4.34700	0
09/06/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03000	0.02700	0
09/06/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.35600	4.39600	0
09/06/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02800	0.02600	0
09/06/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.40400	4.44500	0
09/06/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02600	0.02400	0
09/06/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.50200	4.54300	0
09/06/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.82100	4.86500	0
09/06/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02500	0.02300	0
09/06/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.60100	4.64200	0
09/06/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02400	0.02200	0
09/06/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.65000	4.69100	0
09/06/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02100	0.01900	0
09/06/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.79700	4.83800	0
09/06/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01900	0.01700	0
09/06/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.94500	4.98600	0
09/06/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01500	0.01400	0
09/06/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.24100	5.28300	0
09/06/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01400	0.01300	0
09/06/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.34000	5.38200	0
09/06/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.97100	6.01500	0
09/06/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	6.02100	6.06500	0
09/06/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	6.07100	6.11500	0
09/06/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.12100	6.16500	0
09/06/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.17100	6.21500	0
09/06/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.22100	6.26500	0
09/06/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.27100	6.31500	0
09/06/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.37100	6.41500	0
09/06/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.42100	6.46500	0
09/06/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.47100	6.51500	0
09/06/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00700	0.00600	0
09/06/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.23300	6.27500	0
09/06/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00700	0.00600	0
09/06/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.28300	6.32500	0
09/06/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00700	0.00600	0
09/06/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.33300	6.37500	0
09/06/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00600	0.00600	0
09/06/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.38200	6.42500	0
09/06/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00600	0.00500	0
09/06/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.48200	6.52400	0
09/06/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.82100	6.86500	0
09/06/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00500	0.00500	0
09/06/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.58100	6.62400	0
09/06/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00500	0.00400	0
09/06/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.63100	6.67300	0
09/06/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00400	0.00400	0
09/06/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.78000	6.82300	0
09/06/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00400	0.00300	0
09/06/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.93000	6.97200	0
09/06/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00300	0.00300	0
09/06/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.22900	7.27200	0
09/06/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00300	0.00200	0
09/06/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.32900	7.37100	0
09/06/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.97100	8.01500	0
09/06/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	8.02100	8.06500	0
09/06/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	8.07100	8.11500	0
09/06/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.12100	8.16500	0
09/06/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.17100	8.21500	0
09/06/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.22100	8.26500	0
09/06/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.27100	8.31500	0
09/06/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.37100	8.41500	0
09/06/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.42100	8.46500	0
09/06/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.47100	8.51500	0
09/06/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.22700	8.27000	0
09/06/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.27700	8.32000	0
09/06/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.32700	8.37000	0
09/06/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.37700	8.42000	0
09/06/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.47700	8.52000	0
09/06/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.82100	8.86500	0
09/06/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.57700	8.62000	0
09/06/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.62700	8.67000	0
09/06/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.77700	8.82000	0
09/06/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.92700	8.97000	0
09/06/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.22600	9.26900	0
09/06/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.32600	9.36900	0
09/06/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.97100	10.01500	0
09/06/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	10.02100	10.06500	0
09/06/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	10.07100	10.11500	0
09/06/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.12100	10.16500	0
09/06/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.17100	10.21500	0
09/06/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.22100	10.26500	0
09/06/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.27100	10.31500	0
09/06/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.37100	10.41500	0
09/06/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.42100	10.46500	0
09/06/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.47100	10.51500	0
09/06/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.22600	10.26900	0
09/06/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.27600	10.31900	0
09/06/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.32600	10.36900	0
09/06/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.37600	10.41900	0
09/06/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.47600	10.51900	0
09/06/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.82100	10.86500	0
09/06/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.57600	10.61900	0
09/06/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.62600	10.66900	0
09/06/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.77600	10.81900	0
09/06/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.92600	10.96900	0
09/06/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.22600	11.26900	0
09/06/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.32600	11.36900	0
09/06/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.50560	6.40990	6,849
09/06/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	3.95000	3.85500	0
09/06/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.90000	3.80500	0
09/06/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.85000	3.75500	0
09/06/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.80000	3.70500	0
09/06/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.70000	3.60500	0
09/06/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.65000	3.55500	0
09/06/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.60000	3.50500	0
09/06/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.55000	3.45500	0
09/06/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.50000	3.40500	0
09/06/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.45000	3.35500	0
09/06/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.40000	3.30500	0
09/06/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.35000	3.25500	0
09/06/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.30000	3.20500	0
09/06/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.25000	3.15500	0
09/06/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.20000	3.10500	0
09/06/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	2.95000	2.85500	0
09/06/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.90000	2.80500	0
09/06/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.85000	2.75500	0
09/06/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.80000	2.70500	0
09/06/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.70000	2.60500	0
09/06/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.65000	2.55500	0
09/06/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.60000	2.50500	0
09/06/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.55000	2.45500	0
09/06/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.50000	2.40500	0
09/06/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.45000	2.35500	0
09/06/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.40000	2.30500	0
09/06/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.35000	2.25500	0
09/06/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.30000	2.20500	0
09/06/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.25000	2.15500	0
09/06/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.20000	2.10500	0
09/06/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	1.95000	1.85500	0
09/06/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.90000	1.80500	0
09/06/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.85000	1.75500	0
09/06/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.80000	1.70500	0
09/06/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.70000	1.60500	0
09/06/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.65000	1.55500	0
09/06/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.60000	1.50500	0
09/06/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.55000	1.45500	0
09/06/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.50000	1.40500	0
09/06/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.45000	1.35500	0
09/06/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.40000	1.30500	0
09/06/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.35000	1.25500	0
09/06/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.30000	1.20500	0
09/06/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.25000	1.15500	0
09/06/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.20000	1.10500	0
09/06/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	0.95000	0.85500	0
09/06/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.90000	0.80500	0
09/06/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.85000	0.75500	0
09/06/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.80000	0.70500	0
09/06/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.70000	0.60500	0
09/06/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.65000	0.55500	0
09/06/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.60000	0.50500	0
09/06/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.55000	0.45500	0
09/06/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.50000	0.40500	0
09/06/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.45000	0.35500	0
09/06/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.40000	0.30600	0
09/06/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
09/06/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.35100	0.25700	0
09/06/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00100	0.00200	0
09/06/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.30100	0.20900	0
09/06/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00100	0.00400	0
09/06/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.25200	0.16300	0
09/06/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00200	0.00800	0
09/06/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.20400	0.12100	0
09/06/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.00400	0.01600	0
09/06/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.02700	0.01200	0
09/06/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.07700	0.15700	0
09/06/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.01600	0.00700	0
09/06/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.11600	0.20200	0
09/06/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.00900	0.00400	0
09/06/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.15900	0.24900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.00500	0.00200	0
09/06/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.20500	0.29700	0
09/06/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.00300	0.00100	0
09/06/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.25300	0.34600	0
09/06/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/06/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.30100	0.39600	0
09/06/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.00100	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.35100	0.44500	0
09/06/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.40000	0.49500	0
09/06/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.17600	0.15300	0
09/06/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.57000	0.64300	0
09/06/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.16500	0.14300	200
09/06/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.60900	0.68300	0
09/06/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.55000	0.64500	0
09/06/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.60000	0.69500	0
09/06/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.65000	0.74500	0
09/06/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.70000	0.79500	0
09/06/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.75000	0.84500	0
09/06/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.80000	0.89500	0
09/06/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	2.05000	2.14500	0
09/06/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.10000	2.19500	0
09/06/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.15000	2.24500	0
09/06/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.20000	2.29500	0
09/06/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.30000	2.39500	0
09/06/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.35000	2.44500	0
09/06/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.40000	2.49500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.45000	2.54500	0
09/06/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.50000	2.59500	0
09/06/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.55000	2.64500	0
09/06/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.60000	2.69500	0
09/06/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.65000	2.74500	0
09/06/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.70000	2.79500	0
09/06/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.75000	2.84500	0
09/06/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.80000	2.89500	0
09/06/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	4.05000	4.14500	0
09/06/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.10000	4.19500	0
09/06/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.15000	4.24500	0
09/06/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.20000	4.29500	0
09/06/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.30000	4.39500	0
09/06/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.35000	4.44500	0
09/06/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.40000	4.49500	0
09/06/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.45000	4.54500	0
09/06/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.50000	4.59500	0
09/06/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.55000	4.64500	0
09/06/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.60000	4.69500	0
09/06/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.65000	4.74500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.70000	4.79500	0
09/06/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.75000	4.84500	0
09/06/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.80000	4.89500	0
09/06/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	6.05000	6.14500	0
09/06/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.10000	6.19500	0
09/06/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.15000	6.24500	0
09/06/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.20000	6.29500	0
09/06/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.30000	6.39500	0
09/06/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.35000	6.44500	0
09/06/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.40000	6.49500	0
09/06/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.45000	6.54500	0
09/06/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.50000	6.59500	0
09/06/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.55000	6.64500	0
09/06/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.60000	6.69500	0
09/06/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.65000	6.74500	0
09/06/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.70000	6.79500	0
09/06/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.75000	6.84500	0
09/06/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.80000	6.89500	0
09/06/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	8.05000	8.14500	0
09/06/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.10000	8.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.15000	8.24500	0
09/06/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.20000	8.29500	0
09/06/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.30000	8.39500	0
09/06/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.35000	8.44500	0
09/06/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.40000	8.49500	0
09/06/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.45000	8.54500	0
09/06/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.50000	8.59500	0
09/06/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.55000	8.64500	0
09/06/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.60000	8.69500	0
09/06/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.65000	8.74500	0
09/06/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.70000	8.79500	0
09/06/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.75000	8.84500	0
09/06/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.80000	8.89500	0
09/06/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.56190	7.46510	50
09/06/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.20300	0.11900	0
09/06/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.00000	0.01200	0
09/06/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.15400	0.08100	0
09/06/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.02400	0
09/06/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.10800	0.04900	0
09/06/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.00500	0.04200	0
09/06/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.21500	0.16800	0
09/06/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.15300	0.20300	0
10/06/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.16950	8.19530	900
10/06/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.89500	4.92000	0
10/06/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.21800	4.23900	0
10/06/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.11800	4.13900	0
10/06/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.06800	4.08900	0
10/06/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.13300	4.15700	0
10/06/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.08300	4.10700	0
10/06/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.03300	4.05700	0
10/06/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.09500	4.12000	0
10/06/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.04500	4.07100	0
10/06/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.99500	4.02100	0
10/06/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.94500	3.97100	0
10/06/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.89500	3.92100	0
10/06/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.84500	3.87100	0
10/06/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.79500	3.82100	0
10/06/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.74500	3.77100	0
10/06/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.69500	3.72100	0
10/06/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.64600	3.67100	0
10/06/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.59600	3.62100	0
10/06/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.54600	3.57100	0
10/06/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.49600	3.52100	0
10/06/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.44600	3.47100	0
10/06/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.16800	3.18900	0
10/06/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.11800	3.13900	0
10/06/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.06800	3.08900	0
10/06/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.13300	3.15700	0
10/06/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.08300	3.10700	0
10/06/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.03300	3.05700	0
10/06/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.09600	3.12200	0
10/06/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
10/06/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.04600	3.07200	0
10/06/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
10/06/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.99700	3.02200	0
10/06/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
10/06/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.94700	2.97200	0
10/06/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
10/06/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.89700	2.92200	0
10/06/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
10/06/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.84700	2.87200	0
10/06/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
10/06/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.79700	2.82200	0
10/06/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
10/06/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.74700	2.77300	0
10/06/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00300	0
10/06/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.69700	2.72300	0
10/06/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00300	0
10/06/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.64800	2.67300	0
10/06/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
10/06/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.59800	2.62300	0
10/06/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
10/06/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.54800	2.57400	0
10/06/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00400	0
10/06/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.49800	2.52400	0
10/06/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00300	0.00400	0
10/06/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.44900	2.47400	0
10/06/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00400	0
10/06/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.16800	2.18900	0
10/06/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.11800	2.13900	0
10/06/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.06800	2.08900	0
10/06/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.13400	2.15900	0
10/06/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
10/06/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.08400	2.10900	0
10/06/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
10/06/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.03400	2.05900	0
10/06/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
10/06/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.10100	2.12700	0
10/06/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00600	0.00700	0
10/06/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.05200	2.07700	0
10/06/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00700	0
10/06/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.00200	2.02800	0
10/06/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00700	0.00800	0
10/06/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.95300	1.97900	0
10/06/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00800	0.00900	0
10/06/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.90400	1.93000	0
10/06/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00900	0.01000	0
10/06/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.85500	1.88100	0
10/06/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01000	0.01100	0
10/06/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.80600	1.83200	0
10/06/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01100	0.01200	0
10/06/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.75700	1.78300	0
10/06/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01200	0.01300	0
10/06/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.70900	1.73500	0
10/06/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01400	0.01500	0
10/06/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.66000	1.68600	0
10/06/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01500	0.01600	0
10/06/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.61200	1.63800	0
10/06/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01700	0.01800	0
10/06/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.56400	1.59000	0
10/06/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01900	0.02000	0
10/06/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.51600	1.54200	0
10/06/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02100	0.02200	0
10/06/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.46800	1.49500	0
10/06/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02300	0.02500	0
10/06/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.16800	1.18900	0
10/06/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.11800	1.13900	0
10/06/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.06800	1.08900	0
10/06/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.14300	1.17000	0
10/06/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01000	0.01300	0
10/06/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.09500	1.12100	0
10/06/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01200	0.01400	0
10/06/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.04600	1.07300	0
10/06/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01300	0.01600	0
10/06/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.14200	1.16900	0
10/06/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04700	0.04900	0
10/06/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.09700	1.12400	0
10/06/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05200	0.05400	0
10/06/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.05200	1.08000	0
10/06/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.05700	0.06000	0
10/06/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.01100	1.03800	0
10/06/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06600	0.06800	0
10/06/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.97100	0.99800	0
10/06/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.07600	0.07800	0
10/06/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.93200	0.95900	0
10/06/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.08700	0.08900	0
10/06/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.89300	0.92000	0
10/06/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.09800	0.10000	0
10/06/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.85600	0.88300	0
10/06/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.11100	0.11300	0
10/06/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.82000	0.84600	0
10/06/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.12500	0.12600	0
10/06/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.78500	0.81100	0
10/06/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.14000	0.14100	0
10/06/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.75100	0.77600	0
10/06/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.15600	0.15600	0
10/06/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	1.00900	1.03400	0
10/06/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.24000	0.23900	0
10/06/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.97800	1.00300	0
10/06/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.25900	0.25800	0
10/06/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.94800	0.97300	0
10/06/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.27900	0.27800	0
10/06/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.17500	0.20200	1,430
10/06/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00700	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.41900	0.44200	100
10/06/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.18600	0.18500	0
10/06/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.39100	0.41300	0
10/06/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.20800	0.20600	0
10/06/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.36500	0.38500	0
10/06/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.23200	0.22800	0
10/06/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.34000	0.35900	1,200
10/06/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.25700	0.25200	0
10/06/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.49400	0.51400	0
10/06/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.34900	0.34400	0
10/06/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.47100	0.49000	10
10/06/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.37600	0.37000	0
10/06/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.44800	0.46700	500
10/06/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.40300	0.39700	0
10/06/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.57800	0.59800	0
10/06/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.47200	0.46600	0
10/06/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.55700	0.57700	0
10/06/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.50100	0.49500	0
10/06/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.53600	0.55600	340
10/06/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.53000	0.52400	0
10/06/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.37300	0.38900	0
10/06/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.52800	0.51900	0
10/06/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.35700	0.37300	4,400
10/06/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.56200	0.55300	0
10/06/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.34100	0.35700	0
10/06/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.59600	0.58700	0
10/06/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.32600	0.34200	1,000
10/06/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.63100	0.62200	0
10/06/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.31200	0.32700	0
10/06/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.66700	0.65700	0
10/06/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.29900	0.31400	0
10/06/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.70400	0.69400	0
10/06/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.28700	0.30100	0
10/06/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.74200	0.73100	0
10/06/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.27500	0.28800	0
10/06/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.78000	0.76800	0
10/06/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.39200	0.40800	30,000
10/06/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.83600	0.82600	0
10/06/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.25200	0.26500	0
10/06/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.85700	0.84500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.24200	0.25500	1,000
10/06/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.89700	0.88500	0
10/06/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.93200	0.91100	0
10/06/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.09800	0.10800	3,000
10/06/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.96500	0.95100	0
10/06/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.03200	1.01100	0
10/06/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.08200	1.06100	0
10/06/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.13200	1.11100	0
10/06/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.18200	1.16100	0
10/06/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.23200	1.21100	0
10/06/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.06900	0.07800	500
10/06/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.23600	1.22100	0
10/06/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.17000	0.18000	0
10/06/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.27500	1.26000	0
10/06/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.16400	0.17400	500
10/06/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.31900	1.30400	0
10/06/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.05900	0.06700	0
10/06/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.37600	1.36000	0
10/06/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.15200	0.16200	0
10/06/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.40700	1.39200	0
10/06/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.53200	1.51100	0
10/06/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.05000	0.05800	0
10/06/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.51700	1.50100	0
10/06/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.63200	1.61100	0
10/06/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	26,596
10/06/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.68200	1.66100	0
10/06/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.73200	1.71100	0
10/06/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.12400	0.13200	0
10/06/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.67900	1.66200	0
10/06/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.12000	0.12800	0
10/06/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.72500	1.70800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.88200	1.86100	0
10/06/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.93200	1.91100	0
10/06/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.03500	0.04100	0
10/06/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.90200	1.88400	0
10/06/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.03300	0.03900	0
10/06/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.95000	1.93200	0
10/06/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.03200	0.03800	0
10/06/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.99900	1.98100	0
10/06/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.10000	0.10700	0
10/06/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.00500	1.98700	0
10/06/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.09700	0.10400	0
10/06/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.05200	2.03400	0
10/06/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.09400	0.10100	0
10/06/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.09900	2.08100	0
10/06/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09100	0.09800	300
10/06/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.14600	2.12800	0
10/06/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.08800	0.09500	0
10/06/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.19300	2.17500	0
10/06/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.08500	0.09100	0
10/06/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.24000	2.22100	0
10/06/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.08200	0.08800	0
10/06/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.28700	2.26800	0
10/06/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.07900	0.08500	0
10/06/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.33400	2.31500	0
10/06/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.07600	0.08300	0
10/06/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.38100	2.36300	0
10/06/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.07400	0.08000	0
10/06/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.42900	2.41000	0
10/06/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.07100	0.07700	0
10/06/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.47600	2.45700	0
10/06/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.06900	0.07500	0
10/06/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.52400	2.50500	0
10/06/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.06700	0.07300	0
10/06/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.57200	2.55300	0
10/06/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.12800	0.13700	30,000
10/06/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.57200	2.55500	0
10/06/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.83200	2.81100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.88200	2.86100	0
10/06/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.93200	2.91100	0
10/06/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.98200	2.96100	0
10/06/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.03200	3.01100	0
10/06/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.08200	3.06100	0
10/06/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.28200	3.26100	0
10/06/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.04600	0.05100	0
10/06/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.15100	3.13100	0
10/06/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.38200	3.36100	0
10/06/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.43200	3.41100	0
10/06/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.48200	3.46100	0
10/06/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.53200	3.51100	0
10/06/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.58200	3.56100	0
10/06/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.63200	3.61100	0
10/06/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.68200	3.66100	0
10/06/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.73200	3.71100	0
10/06/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.78200	3.76100	0
10/06/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.83200	3.81100	0
10/06/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.88200	3.86100	0
10/06/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.93200	3.91100	0
10/06/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00400	0
10/06/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.86800	3.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00400	0
10/06/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.91800	3.89700	0
10/06/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00400	0
10/06/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.96800	3.94700	0
10/06/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03000	0.03400	0
10/06/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.93500	3.91400	0
10/06/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02900	0.03300	0
10/06/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.98400	3.96300	0
10/06/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02800	0.03200	0
10/06/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.03300	4.01200	0
10/06/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02700	0.03100	0
10/06/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.08200	4.06100	0
10/06/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02600	0.03000	0
10/06/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.13100	4.11000	0
10/06/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02500	0.02900	0
10/06/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.18000	4.15900	0
10/06/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02400	0.02800	0
10/06/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.22900	4.20800	0
10/06/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02300	0.02700	0
10/06/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.27800	4.25700	0
10/06/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02200	0.02700	0
10/06/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.32700	4.30700	0
10/06/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.02100	0.02600	0
10/06/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.37600	4.35600	0
10/06/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.02000	0.02500	0
10/06/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.42500	4.40500	0
10/06/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02000	0.02400	0
10/06/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.47500	4.45400	0
10/06/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01900	0.02300	0
10/06/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.52400	4.50300	0
10/06/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.01800	0.02300	0
10/06/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.57300	4.55300	0
10/06/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.83200	4.81100	0
10/06/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.88200	4.86100	0
10/06/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.93200	4.91100	0
10/06/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.98200	4.96100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.03200	5.01100	0
10/06/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.08200	5.06100	0
10/06/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.28200	5.26100	0
10/06/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01200	0.01600	0
10/06/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.11700	5.09600	0
10/06/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.38200	5.36100	0
10/06/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.43200	5.41100	0
10/06/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.48200	5.46100	0
10/06/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.58200	5.56100	0
10/06/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.63200	5.61100	0
10/06/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.68200	5.66100	0
10/06/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.73200	5.71100	0
10/06/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.78200	5.76100	0
10/06/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.88200	5.86100	0
10/06/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.93200	5.91100	0
10/06/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.86700	5.84300	0
10/06/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.91700	5.89300	0
10/06/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.96700	5.94300	0
10/06/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00600	0.01000	0
10/06/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.91100	5.89000	0
10/06/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00600	0.01000	0
10/06/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.96100	5.94000	0
10/06/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00600	0.01000	0
10/06/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.01100	5.99000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00500	0.00900	0
10/06/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.06000	6.03900	0
10/06/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00500	0.00900	0
10/06/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.11000	6.08900	0
10/06/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00500	0.00800	0
10/06/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.16000	6.13800	0
10/06/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00500	0.00800	0
10/06/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.21000	6.18800	0
10/06/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00400	0.00700	0
10/06/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.25900	6.23700	0
10/06/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00400	0.00700	0
10/06/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.30900	6.28700	0
10/06/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00400	0.00600	0
10/06/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.35900	6.33600	0
10/06/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00400	0.00600	0
10/06/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.40900	6.38600	0
10/06/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00400	0.00600	0
10/06/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.45900	6.43600	0
10/06/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00300	0.00500	0
10/06/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.50800	6.48500	0
10/06/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00300	0.00500	0
10/06/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.55800	6.53500	0
10/06/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.83200	6.81100	0
10/06/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.88200	6.86100	0
10/06/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.98200	6.96100	0
10/06/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.03200	7.01100	0
10/06/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.08200	7.06100	0
10/06/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00200	0.00300	0
10/06/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.10700	7.08300	0
10/06/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.78200	7.76100	0
10/06/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.88200	7.86100	0
10/06/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.93200	7.91100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.86700	7.84300	0
10/06/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.91700	7.89300	0
10/06/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.96700	7.94300	0
10/06/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.90600	7.88100	0
10/06/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.95600	7.93100	0
10/06/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.00600	7.98100	0
10/06/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.05600	8.03100	0
10/06/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.10600	8.08100	0
10/06/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.15600	8.13100	0
10/06/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.20600	8.18100	0
10/06/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.25600	8.23100	0
10/06/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.30600	8.28100	0
10/06/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.35500	8.33100	0
10/06/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.40500	8.38100	0
10/06/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.45500	8.43100	0
10/06/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.50500	8.48000	0
10/06/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.55500	8.53000	0
10/06/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.83200	8.81100	0
10/06/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.88200	8.86100	0
10/06/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.98200	8.96100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.03200	9.01100	0
10/06/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.08200	9.06100	0
10/06/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.78200	9.76100	0
10/06/2010	£ / R On 14-March-11			Foreign Exchange Future	11.80990	11.80000	0
10/06/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.41100	3.38800	0
10/06/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.26100	3.23800	0
10/06/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.16100	3.13800	0
10/06/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.11100	3.08800	0
10/06/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.06100	3.03800	0
10/06/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.96100	2.93800	0
10/06/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.91100	2.88800	0
10/06/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.76100	2.73800	0
10/06/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.71100	2.68800	0
10/06/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.66100	2.63800	0
10/06/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.61100	2.58800	0
10/06/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.56100	2.53800	0
10/06/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.51100	2.48800	0
10/06/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.46100	2.43800	0
10/06/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.41100	2.38800	0
10/06/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.36100	2.33800	0
10/06/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.31100	2.28800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.26100	2.23800	0
10/06/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.21100	2.18800	0
10/06/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.16100	2.13800	0
10/06/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.11100	2.08800	0
10/06/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.06100	2.03800	0
10/06/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.01100	1.98800	0
10/06/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.96100	1.93800	0
10/06/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.91100	1.88800	0
10/06/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.86100	1.83800	0
10/06/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.81100	1.78800	0
10/06/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.76100	1.73800	0
10/06/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.71100	1.68800	0
10/06/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.66100	1.63800	0
10/06/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.61100	1.58800	0
10/06/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.56100	1.53800	0
10/06/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.51100	1.48800	0
10/06/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.46100	1.43800	0
10/06/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.41100	1.38800	0
10/06/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.36100	1.33800	0
10/06/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.31100	1.28800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.26100	1.23800	0
10/06/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.21100	1.18800	0
10/06/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.16100	1.13800	0
10/06/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.11100	1.08800	0
10/06/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.06100	1.03800	0
10/06/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.01100	0.98800	0
10/06/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.96100	0.93800	0
10/06/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.91100	0.88800	0
10/06/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.86100	0.83900	0
10/06/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.81100	0.78900	0
10/06/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.76100	0.73900	0
10/06/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.71100	0.69000	0
10/06/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.00000	0.00200	0
10/06/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.66100	0.64100	0
10/06/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.00000	0.00300	0
10/06/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.61200	0.59200	0
10/06/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.00100	0.00400	0
10/06/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.56200	0.54300	0
10/06/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.00100	0.00500	0
10/06/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.51300	0.49500	0
10/06/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.00200	0.00700	0
10/06/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.46400	0.44700	0
10/06/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.00300	0.00900	0
10/06/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.41500	0.39900	0
10/06/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.00400	0.01100	0
10/06/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.36700	0.35300	0
10/06/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.00600	0.01500	0
10/06/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.31900	0.30800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.00800	0.02000	0
10/06/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.27300	0.26400	0
10/06/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.01200	0.02600	0
10/06/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.22800	0.22200	0
10/06/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.01700	0.03400	0
10/06/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.18500	0.18200	0
10/06/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.02400	0.04400	0
10/06/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.14500	0.14600	0
10/06/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.03400	0.05800	0
10/06/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.10900	0.11200	0
10/06/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.04800	0.07400	0
10/06/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.07800	0.08300	0
10/06/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.06700	0.09500	0
10/06/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.05700	0.06400	0
10/06/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09600	0.12600	0
10/06/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.04100	0.05000	0
10/06/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.13000	0.16200	0
10/06/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.03000	0.03800	0
10/06/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.16900	0.20000	0
10/06/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.02100	0.02900	0
10/06/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.21000	0.24100	0
10/06/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01500	0.02200	0
10/06/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.25400	0.28400	0
10/06/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01100	0.01700	0
10/06/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.30000	0.32900	0
10/06/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00800	0.01300	0
10/06/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.34700	0.37500	0
10/06/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00600	0.01000	0
10/06/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.39500	0.42200	0
10/06/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.75500	0.00000	0
10/06/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.69500	0.00000	0
10/06/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.73400	0.00000	0
10/06/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.72400	0.00000	0
10/06/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.71500	0.00000	0
10/06/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.75500	0.00000	0
10/06/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.49400	0.50800	0
10/06/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.74700	0.77900	0
10/06/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.00100	0.00300	0
10/06/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.64000	0.66500	0
10/06/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.69000	0.71400	0
10/06/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.00100	0.00200	28
10/06/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.74000	0.76400	0
10/06/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.78900	0.81300	0
10/06/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.83900	0.86300	0
10/06/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.88900	0.91300	0
10/06/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.93900	0.96300	0
10/06/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.98900	1.01300	0
10/06/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.03900	1.06200	0
10/06/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.08900	1.11200	0
10/06/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	8,032
10/06/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.13900	1.16200	0
10/06/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.18900	1.21200	0
10/06/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.23900	1.26200	0
10/06/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.28900	1.31200	0
10/06/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.33900	1.36200	0
10/06/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.12100	0.13200	0
10/06/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.34100	1.37100	0
10/06/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.11600	0.12700	0
10/06/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.38600	1.41600	0
10/06/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.11100	0.12100	0
10/06/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.43100	1.46000	0
10/06/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.53900	1.56200	0
10/06/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.58900	1.61200	0
10/06/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.63900	1.66200	0
10/06/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.68900	1.71200	0
10/06/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.73900	1.76200	0
10/06/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.78900	1.81200	0
10/06/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.83900	1.86200	0
10/06/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.88900	1.91200	0
10/06/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.93900	1.96200	0
10/06/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.98900	2.01200	0
10/06/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.03900	2.06200	0
10/06/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	11,194
10/06/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.08900	2.11200	0
10/06/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.13900	2.16200	0
10/06/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.18900	2.21200	0
10/06/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.23900	2.26200	0
10/06/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.28900	2.31200	0
10/06/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.33900	2.36200	0
10/06/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.38900	2.41200	0
10/06/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.43900	2.46200	0
10/06/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.48900	2.51200	0
10/06/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.53900	2.56200	0
10/06/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.58900	2.61200	0
10/06/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.63900	2.66200	0
10/06/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.68900	2.71200	0
10/06/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.73900	2.76200	0
10/06/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.78900	2.81200	0
10/06/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.83900	2.86200	0
10/06/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.88900	2.91200	0
10/06/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.93900	2.96200	0
10/06/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.98900	3.01200	0
10/06/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.03900	3.06200	0
10/06/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
10/06/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.08900	3.11200	0
10/06/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.18900	3.21200	0
10/06/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.23900	3.26200	0
10/06/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.28900	3.31200	0
10/06/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.33900	3.36200	0
10/06/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.38900	3.41200	0
10/06/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.43900	3.46200	0
10/06/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.48900	3.51200	0
10/06/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.53900	3.56200	0
10/06/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.58900	3.61200	0
10/06/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.63900	3.66200	0
10/06/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.68900	3.71200	0
10/06/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.73900	3.76200	0
10/06/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.78900	3.81200	0
10/06/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.83900	3.86200	0
10/06/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.88900	3.91200	0
10/06/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.93900	3.96200	0
10/06/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.98900	4.01200	0
10/06/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.03900	4.06200	0
10/06/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.08900	4.11200	0
10/06/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.13900	4.16200	0
10/06/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.18900	4.21200	0
10/06/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.23900	4.26200	0
10/06/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.28900	4.31200	0
10/06/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.33900	4.36200	0
10/06/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.38900	4.41200	0
10/06/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.43900	4.46200	0
10/06/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.48900	4.51200	0
10/06/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.53900	4.56200	0
10/06/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.58900	4.61200	0
10/06/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.63900	4.66200	0
10/06/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.68900	4.71200	0
10/06/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.73900	4.76200	0
10/06/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.78900	4.81200	0
10/06/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.83900	4.86200	0
10/06/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.88900	4.91200	0
10/06/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.93900	4.96200	0
10/06/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.98900	5.01200	0
10/06/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.03900	5.06200	0
10/06/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.08900	5.11200	0
10/06/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.13900	5.16200	0
10/06/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.18900	5.21200	0
10/06/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.23900	5.26200	0
10/06/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.28900	5.31200	0
10/06/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.33900	5.36200	0
10/06/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.38900	5.41200	0
10/06/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.43900	5.46200	0
10/06/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.48900	5.51200	0
10/06/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.53900	5.56200	0
10/06/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.58900	5.61200	0
10/06/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.63900	5.66200	0
10/06/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.68900	5.71200	0
10/06/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.73900	5.76200	0
10/06/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.78900	5.81200	0
10/06/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.83900	5.86200	0
10/06/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.88900	5.91200	0
10/06/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.93900	5.96200	0
10/06/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.98900	6.01200	0
10/06/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.03900	6.06200	0
10/06/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.08900	6.11200	0
10/06/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.13900	6.16200	0
10/06/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
10/06/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.18900	6.21200	0
10/06/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.23900	6.26200	0
10/06/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.28900	6.31200	0
10/06/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.33900	6.36200	0
10/06/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.38900	6.41200	0
10/06/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.43900	6.46200	0
10/06/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.48900	6.51200	0
10/06/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.53900	6.56200	0
10/06/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.58900	6.61200	0
10/06/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.63900	6.66200	0
10/06/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.68900	6.71200	0
10/06/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.73900	6.76200	0
10/06/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.78900	6.81200	0
10/06/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.83900	6.86200	0
10/06/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.88900	6.91200	0
10/06/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.93900	6.96200	0
10/06/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.98900	7.01200	0
10/06/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.03900	7.06200	0
10/06/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.08900	7.11200	0
10/06/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.13900	7.16200	0
10/06/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.18900	7.21200	0
10/06/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.23900	7.26200	0
10/06/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.28900	7.31200	0
10/06/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.33900	7.36200	0
10/06/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.38900	7.41200	0
10/06/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.43900	7.46200	0
10/06/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.48900	7.51200	0
10/06/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.53900	7.56200	0
10/06/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.58900	7.61200	0
10/06/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.63900	7.66200	0
10/06/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.68900	7.71200	0
10/06/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.73900	7.76200	0
10/06/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.78900	7.81200	0
10/06/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.83900	7.86200	0
10/06/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.88900	7.91200	0
10/06/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.93900	7.96200	0
10/06/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.98900	8.01200	0
10/06/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.03900	8.06200	0
10/06/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.08900	8.11200	0
10/06/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.13900	8.16200	0
10/06/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.18900	8.21200	0
10/06/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.23900	8.26200	0
10/06/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.28900	8.31200	0
10/06/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.33900	8.36200	0
10/06/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.38900	8.41200	0
10/06/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.43900	8.46200	0
10/06/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.48900	8.51200	0
10/06/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.53900	8.56200	0
10/06/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.58900	8.61200	0
10/06/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.63900	8.66200	0
10/06/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.68900	8.71200	0
10/06/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.73900	8.76200	0
10/06/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.78900	8.81200	0
10/06/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.83900	8.86200	0
10/06/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.88900	8.91200	0
10/06/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.93900	8.96200	0
10/06/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.98900	9.01200	0
10/06/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.03900	9.06200	0
10/06/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.08900	9.11200	0
10/06/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.23900	9.26200	0
10/06/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.28900	9.31200	0
10/06/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.33900	9.36200	0
10/06/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.38900	9.41200	0
10/06/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.43900	9.46200	0
10/06/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.48900	9.51200	0
10/06/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.53900	9.56200	0
10/06/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.58900	9.61200	0
10/06/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.63900	9.66200	0
10/06/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.68900	9.71200	0
10/06/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.73900	9.76200	0
10/06/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.78900	9.81200	0
10/06/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.83900	9.86200	0
10/06/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.88900	9.91200	0
10/06/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.93900	9.96200	0
10/06/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.98900	10.01200	0
10/06/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.03900	10.06200	0
10/06/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.08900	10.11200	0
10/06/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.13900	10.16200	0
10/06/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.18900	10.21200	0
10/06/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.23900	10.26200	0
10/06/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.28900	10.31200	0
10/06/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.33900	10.36200	0
10/06/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.38900	10.41200	0
10/06/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.43900	10.46200	0
10/06/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.48900	10.51200	0
10/06/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.53900	10.56200	0
10/06/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.58900	10.61200	0
10/06/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.63900	10.66200	0
10/06/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.68900	10.71200	0
10/06/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.73900	10.76200	0
10/06/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.78900	10.81200	0
10/06/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.83900	10.86200	0
10/06/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.88900	10.91200	0
10/06/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.93900	10.96200	0
10/06/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.98900	11.01200	0
10/06/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.03900	11.06200	0
10/06/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08590	0.08600	110
10/06/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01460	0.01460	0
10/06/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00465	0.00467	0
10/06/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00005	0.00007	0
10/06/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00547	0.00563	0
10/06/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00247	0.00253	0
10/06/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00006	0.00010	0
10/06/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00546	0.00550	0
10/06/2010	€ / R On 14-March-11			Foreign Exchange Future	9.77790	9.80000	0
10/06/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.04400	2.02900	0
10/06/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	1.99400	1.97900	0
10/06/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	1.94400	1.92900	0
10/06/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.89400	1.87900	0
10/06/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.84400	1.82900	0
10/06/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.79400	1.77900	0
10/06/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.74400	1.72900	0
10/06/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.64400	1.62900	0
10/06/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.59400	1.57900	0
10/06/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.54400	1.52900	0
10/06/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.80300	1.79600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01900	0.02200	0
10/06/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.75500	1.74800	0
10/06/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.02100	0.02400	0
10/06/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.70700	1.70100	0
10/06/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02300	0.02700	0
10/06/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.66000	1.65300	0
10/06/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02600	0.02900	0
10/06/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.56500	1.55900	0
10/06/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.03100	0.03500	0
10/06/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.19400	1.17900	0
10/06/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.47200	1.46600	0
10/06/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.03800	0.04200	0
10/06/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.42500	1.42000	0
10/06/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.04100	0.04600	0
10/06/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.04400	1.02900	0
10/06/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	0.99400	0.97900	0
10/06/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.28800	1.28400	0
10/06/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.05400	0.06000	0
10/06/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.89400	0.87900	0
10/06/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.84400	0.82900	0
10/06/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.15400	1.15200	0
10/06/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.07000	0.07800	0
10/06/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.74400	0.72900	0
10/06/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.64400	0.62900	0
10/06/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.59400	0.57900	0
10/06/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.54400	0.53000	0
10/06/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.91400	0.91700	0
10/06/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.13000	0.14300	0
10/06/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.87700	0.88100	0
10/06/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.14300	0.15700	0
10/06/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.84200	0.84600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.15800	0.17200	0
10/06/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.80800	0.81200	0
10/06/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.17400	0.18800	0
10/06/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.74200	0.74700	0
10/06/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.20800	0.22300	0
10/06/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.20300	0.19900	0
10/06/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01000	0.02000	0
10/06/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.68000	0.68600	0
10/06/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.24600	0.26200	0
10/06/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.65000	0.65700	0
10/06/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.26600	0.28300	0
10/06/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.40900	0.42000	0
10/06/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.22000	0.24200	1,500
10/06/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.05400	0.06600	0
10/06/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.06100	0.08700	0
10/06/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.56700	0.57500	0
10/06/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.33300	0.35100	0
10/06/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.02300	0.03500	0
10/06/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.13000	0.15600	0
10/06/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.01500	0.02500	0
10/06/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.17200	0.19600	0
10/06/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.49300	0.50100	0
10/06/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.40900	0.42700	0
10/06/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00600	0.01200	0
10/06/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.26300	0.28300	0
10/06/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.00200	0.00600	0
10/06/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.35900	0.37700	0
10/06/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.58000	0.00000	0
10/06/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.55200	0.00000	0
10/06/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.56100	0.00000	0
10/06/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.58300	0.00000	0
10/06/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.54300	0.00000	0
10/06/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.61500	0.00000	0
10/06/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.36300	0.37400	0
10/06/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.62900	0.65000	0
10/06/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.34800	0.35900	0
10/06/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.66400	0.68500	0
10/06/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.33400	0.34500	0
10/06/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.70000	0.72100	0
10/06/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.30800	0.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.77400	0.79500	0
10/06/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.80700	0.82100	0
10/06/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.28400	0.29500	0
10/06/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.85000	0.87100	0
10/06/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.27300	0.28400	0
10/06/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.88900	0.91000	0
10/06/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.26200	0.27300	60
10/06/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.92800	0.94900	0
10/06/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	1.00700	1.02100	0
10/06/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.24300	0.25300	0
10/06/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	1.00900	1.02900	0
10/06/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.10700	1.12100	0
10/06/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.09100	0.10100	2,530
10/06/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.10200	1.12300	0
10/06/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.21700	0.22600	0
10/06/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.13300	1.15200	0
10/06/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.25700	1.27100	0
10/06/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.35700	1.37100	0
10/06/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.40700	1.42100	0
10/06/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.45700	1.47100	0
10/06/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.17500	0.18300	0
10/06/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.39100	1.40900	0
10/06/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.16900	0.17700	0
10/06/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.43500	1.45300	0
10/06/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.16300	0.17200	0
10/06/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.47900	1.49800	0
10/06/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.15800	0.16600	0
10/06/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.52400	1.54200	0
10/06/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.14800	0.15600	0
10/06/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.61400	1.63200	0
10/06/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.80700	1.82100	0
10/06/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.13900	0.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.70500	1.72200	0
10/06/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.13500	0.14200	0
10/06/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.75100	1.76800	0
10/06/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	25
10/06/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.95700	1.97100	0
10/06/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	2.00700	2.02100	0
10/06/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.12300	0.12900	0
10/06/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.88900	1.90500	0
10/06/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.10700	2.12100	0
10/06/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.15700	2.17100	0
10/06/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.11300	0.11900	0
10/06/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.02900	2.04500	0
10/06/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.25700	2.27100	0
10/06/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.02800	0.03100	0
10/06/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.20400	2.21700	0
10/06/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.35700	2.37100	0
10/06/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.40700	2.42100	0
10/06/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.45700	2.47100	0
10/06/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09300	0.09800	0
10/06/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.30900	2.32400	0
10/06/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.09000	0.09500	0
10/06/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.35600	2.37100	0
10/06/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08700	0.09200	0
10/06/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.40300	2.41800	0
10/06/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08500	0.08900	0
10/06/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.45100	2.46500	0
10/06/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.08200	0.08700	0
10/06/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.49800	2.51300	0
10/06/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.08000	0.08400	0
10/06/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.54600	2.56000	0
10/06/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.80700	2.82100	0
10/06/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07500	0.07900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.64100	2.65500	0
10/06/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07300	0.07700	0
10/06/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.68900	2.70300	0
10/06/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06600	0.07000	0
10/06/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.83200	2.84600	0
10/06/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.06100	0.06500	0
10/06/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.97700	2.99100	0
10/06/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.05200	0.05500	0
10/06/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.26800	3.28100	0
10/06/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.04900	0.05200	0
10/06/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.36500	3.37800	0
10/06/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.95700	3.97100	0
10/06/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	4.00700	4.02100	0
10/06/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	4.05700	4.07100	0
10/06/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.10700	4.12100	0
10/06/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.15700	4.17100	0
10/06/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.20700	4.22100	0
10/06/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.25700	4.27100	0
10/06/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.35700	4.37100	0
10/06/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.40700	4.42100	0
10/06/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.45700	4.47100	0
10/06/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03000	0.03200	0
10/06/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.24600	4.25800	0
10/06/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02900	0.03100	0
10/06/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.29500	4.30700	0
10/06/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02700	0.03000	0
10/06/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.34300	4.35600	0
10/06/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02600	0.02800	0
10/06/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.39200	4.40400	0
10/06/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02400	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.49000	4.50200	0
10/06/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.80700	4.82100	0
10/06/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02200	0.02500	0
10/06/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.58800	4.60100	0
10/06/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02200	0.02400	0
10/06/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.63800	4.65000	0
10/06/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01900	0.02100	0
10/06/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.78500	4.79700	0
10/06/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01700	0.01900	0
10/06/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.93300	4.94500	0
10/06/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.01300	0.01500	0
10/06/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.22900	5.24100	0
10/06/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.01200	0.01400	0
10/06/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.32800	5.34000	0
10/06/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.95700	5.97100	0
10/06/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	6.00700	6.02100	0
10/06/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	6.05700	6.07100	0
10/06/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.10700	6.12100	0
10/06/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.15700	6.17100	0
10/06/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.20700	6.22100	0
10/06/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.25700	6.27100	0
10/06/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.35700	6.37100	0
10/06/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.40700	6.42100	0
10/06/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.45700	6.47100	0
10/06/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00600	0.00700	0
10/06/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.22200	6.23300	0
10/06/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00600	0.00700	0
10/06/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.27200	6.28300	0
10/06/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00500	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.32100	6.33300	0
10/06/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00500	0.00600	0
10/06/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.37100	6.38200	0
10/06/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00500	0.00600	0
10/06/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.47100	6.48200	0
10/06/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.80700	6.82100	0
10/06/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00400	0.00500	0
10/06/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.57000	6.58100	0
10/06/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00400	0.00500	0
10/06/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.62000	6.63100	0
10/06/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00400	0.00400	0
10/06/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.77000	6.78000	0
10/06/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00300	0.00400	0
10/06/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.91900	6.93000	0
10/06/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00200	0.00300	0
10/06/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.21800	7.22900	0
10/06/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00200	0.00300	0
10/06/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.31800	7.32900	0
10/06/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.95700	7.97100	0
10/06/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	8.00700	8.02100	0
10/06/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	8.05700	8.07100	0
10/06/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.10700	8.12100	0
10/06/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.15700	8.17100	0
10/06/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.20700	8.22100	0
10/06/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.25700	8.27100	0
10/06/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.35700	8.37100	0
10/06/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.40700	8.42100	0
10/06/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.45700	8.47100	0
10/06/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.21700	8.22700	0
10/06/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.26700	8.27700	0
10/06/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.31700	8.32700	0
10/06/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.36700	8.37700	0
10/06/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.46700	8.47700	0
10/06/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.80700	8.82100	0
10/06/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.56700	8.57700	0
10/06/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.61700	8.62700	0
10/06/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.76700	8.77700	0
10/06/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.91700	8.92700	0
10/06/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.21600	9.22600	0
10/06/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.31600	9.32600	0
10/06/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.95700	9.97100	0
10/06/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	10.00700	10.02100	0
10/06/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	10.05700	10.07100	0
10/06/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.10700	10.12100	0
10/06/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.15700	10.17100	0
10/06/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.20700	10.22100	0
10/06/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.25700	10.27100	0
10/06/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.35700	10.37100	0
10/06/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.40700	10.42100	0
10/06/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.45700	10.47100	0
10/06/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.21600	10.22600	0
10/06/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.26600	10.27600	0
10/06/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.31600	10.32600	0
10/06/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.36600	10.37600	0
10/06/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.46600	10.47600	0
10/06/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.80700	10.82100	0
10/06/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.56600	10.57600	0
10/06/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.61600	10.62600	0
10/06/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.76600	10.77600	0
10/06/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.91600	10.92600	0
10/06/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.21600	11.22600	0
10/06/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.31600	11.32600	0
10/06/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.58490	6.50560	8,639
10/06/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.03200	3.95000	0
10/06/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	3.98200	3.90000	0
10/06/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	3.93200	3.85000	0
10/06/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.88200	3.80000	0
10/06/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.78200	3.70000	0
10/06/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.73200	3.65000	0
10/06/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.68200	3.60000	0
10/06/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.63200	3.55000	0
10/06/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.58200	3.50000	0
10/06/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.53200	3.45000	0
10/06/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.48200	3.40000	0
10/06/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.43200	3.35000	0
10/06/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.38200	3.30000	0
10/06/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.33200	3.25000	0
10/06/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.28200	3.20000	0
10/06/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.03200	2.95000	0
10/06/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	2.98200	2.90000	0
10/06/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	2.93200	2.85000	0
10/06/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.88200	2.80000	0
10/06/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.78200	2.70000	0
10/06/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.73200	2.65000	0
10/06/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.68200	2.60000	0
10/06/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.63200	2.55000	0
10/06/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.58200	2.50000	0
10/06/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.53200	2.45000	0
10/06/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.48200	2.40000	0
10/06/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.43200	2.35000	0
10/06/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.38200	2.30000	0
10/06/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.33200	2.25000	0
10/06/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.28200	2.20000	0
10/06/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.03200	1.95000	0
10/06/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	1.98200	1.90000	0
10/06/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	1.93200	1.85000	0
10/06/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.88200	1.80000	0
10/06/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.78200	1.70000	0
10/06/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.73200	1.65000	0
10/06/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.68200	1.60000	0
10/06/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.63200	1.55000	0
10/06/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.58200	1.50000	0
10/06/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.53200	1.45000	0
10/06/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.48200	1.40000	0
10/06/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.43200	1.35000	0
10/06/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.38200	1.30000	0
10/06/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.33200	1.25000	0
10/06/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.28200	1.20000	0
10/06/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.03200	0.95000	0
10/06/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	0.98200	0.90000	0
10/06/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	0.93200	0.85000	0
10/06/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.88200	0.80000	0
10/06/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.78200	0.70000	0
10/06/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.73200	0.65000	0
10/06/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.68200	0.60000	0
10/06/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.63200	0.55000	0
10/06/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.58200	0.50000	0
10/06/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.53200	0.45000	0
10/06/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.48200	0.40000	0
10/06/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.43200	0.35100	0
10/06/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.38200	0.30100	0
10/06/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.33200	0.25200	0
10/06/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00000	0.00200	0
10/06/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.28300	0.20400	0
10/06/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.00100	0.00400	0
10/06/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.05700	0.02700	0
10/06/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.02500	0.07700	0
10/06/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.03200	0.01600	0
10/06/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.05000	0.11600	0
10/06/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.01700	0.00900	0
10/06/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.08500	0.15900	0
10/06/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.00900	0.00500	0
10/06/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.12700	0.20500	0
10/06/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.00400	0.00300	0
10/06/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.17200	0.25300	0
10/06/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.00200	0.00100	0
10/06/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.22000	0.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/06/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.26900	0.35100	0
10/06/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.00100	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.31900	0.40000	0
10/06/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19800	0.17600	0
10/06/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.51300	0.57000	0
10/06/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.18600	0.16500	200
10/06/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.55100	0.60900	0
10/06/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.46800	0.55000	0
10/06/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.51800	0.60000	0
10/06/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.56800	0.65000	0
10/06/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.61800	0.70000	0
10/06/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.66800	0.75000	0
10/06/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.71800	0.80000	0
10/06/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.96800	2.05000	0
10/06/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	2.01800	2.10000	0
10/06/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	2.06800	2.15000	0
10/06/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.11800	2.20000	0
10/06/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.21800	2.30000	0
10/06/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.26800	2.35000	0
10/06/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.31800	2.40000	0
10/06/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.36800	2.45000	0
10/06/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.41800	2.50000	0
10/06/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.46800	2.55000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.51800	2.60000	0
10/06/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.56800	2.65000	0
10/06/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.61800	2.70000	0
10/06/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.66800	2.75000	0
10/06/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.71800	2.80000	0
10/06/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.96800	4.05000	0
10/06/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	4.01800	4.10000	0
10/06/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	4.06800	4.15000	0
10/06/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.11800	4.20000	0
10/06/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.21800	4.30000	0
10/06/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.26800	4.35000	0
10/06/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.31800	4.40000	0
10/06/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.36800	4.45000	0
10/06/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.41800	4.50000	0
10/06/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.46800	4.55000	0
10/06/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.51800	4.60000	0
10/06/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.56800	4.65000	0
10/06/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.61800	4.70000	0
10/06/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.66800	4.75000	0
10/06/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.71800	4.80000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.96800	6.05000	0
10/06/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	6.01800	6.10000	0
10/06/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	6.06800	6.15000	0
10/06/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.11800	6.20000	0
10/06/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.21800	6.30000	0
10/06/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.26800	6.35000	0
10/06/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.31800	6.40000	0
10/06/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.36800	6.45000	0
10/06/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.41800	6.50000	0
10/06/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.46800	6.55000	0
10/06/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.51800	6.60000	0
10/06/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.56800	6.65000	0
10/06/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.61800	6.70000	0
10/06/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.66800	6.75000	0
10/06/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.71800	6.80000	0
10/06/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.96800	8.05000	0
10/06/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	8.01800	8.10000	0
10/06/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	8.06800	8.15000	0
10/06/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.11800	8.20000	0
10/06/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.21800	8.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.26800	8.35000	0
10/06/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.31800	8.40000	0
10/06/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.36800	8.45000	0
10/06/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.41800	8.50000	0
10/06/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.46800	8.55000	0
10/06/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.51800	8.60000	0
10/06/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.56800	8.65000	0
10/06/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.61800	8.70000	0
10/06/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.66800	8.75000	0
10/06/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.71800	8.80000	0
10/06/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.58600	7.56190	50
10/06/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.23000	0.20300	0
10/06/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.18000	0.15400	0
10/06/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
10/06/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.13100	0.10800	0
10/06/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00500	0
10/06/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.22800	0.21500	0
10/06/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.14200	0.15300	0
Futures Open Interest							360,658.00
Options Open Interest							335,597.00
Total							696,255.00