



Currency Futures & Options Weekly Statistics

From: 08/03/2010 To: 08/03/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.88740	7.98050	0
08/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.71200	4.80300	0
08/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.98100	4.06700	0
08/03/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.93100	4.01700	0
08/03/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.00900	4.09600	0
08/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.83100	3.91700	0
08/03/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.90900	3.99600	0
08/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.85900	3.94600	0
08/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.93600	4.02400	0
08/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.88600	3.97500	0
08/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.83600	3.92500	0
08/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.91200	4.00300	0
08/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.86200	3.95300	0
08/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.81200	3.90400	0
08/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.76300	3.85400	0
08/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.71300	3.80400	0
08/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.66300	3.75400	0
08/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.61300	3.70400	0
08/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.56300	3.65400	0
08/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.51300	3.60400	0
08/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.46300	3.55400	0
08/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.41300	3.50400	0
08/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.36300	3.45500	0
08/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.31400	3.40500	0
08/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.26400	3.35500	0
08/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.95900	3.04600	0
08/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.90900	2.99600	0
08/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.85900	2.94600	0
08/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.93700	3.02500	0
08/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.88700	2.97500	0
08/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.83700	2.92600	0
08/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.91500	3.00600	0
08/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00300	0.00300	0
08/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.86500	2.95700	0
08/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.81600	2.90700	0
08/03/2010	\$ / R On 13-December-10	4.95	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
08/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.76600	2.85700	0
08/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00400	0.00400	0
08/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.71600	2.80700	0
08/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00400	0.00400	0
08/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.66700	2.75800	0
08/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00500	0.00500	0
08/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.61700	2.70800	0
08/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00500	0.00500	0
08/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.56700	2.65800	0
08/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00500	0.00500	0
08/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.51800	2.60900	0
08/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00600	0.00600	0
08/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.46800	2.55900	0
08/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00600	0.00600	0
08/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.41900	2.51000	0
08/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
08/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.36900	2.46000	0
08/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00700	0.00700	0
08/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.32000	2.41100	0
08/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00800	0.00800	0
08/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.27000	2.36100	0
08/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00800	0.00800	0
08/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.96000	2.04700	0
08/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.91000	1.99700	0
08/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.86000	1.94700	0
08/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.94200	2.03000	0
08/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
08/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.89300	1.98100	0
08/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
08/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.84400	1.93200	0
08/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00800	0.00800	0
08/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.92700	2.01600	0
08/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01500	0.01300	0
08/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.87800	1.96700	0
08/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01600	0.01400	0
08/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.83000	1.91900	0
08/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01800	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.78200	1.87100	0
08/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02000	0.01800	0
08/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.73500	1.82300	0
08/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02300	0.02000	0
08/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.68700	1.77500	0
08/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02500	0.02200	0
08/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.64000	1.72800	0
08/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02800	0.02500	0
08/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.59300	1.68100	0
08/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.03100	0.02800	0
08/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.54600	1.63400	0
08/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03400	0.03100	0
08/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.50000	1.58700	0
08/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03800	0.03400	0
08/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.45400	1.54100	0
08/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.04200	0.03800	0
08/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.40800	1.49500	0
08/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04600	0.04200	0
08/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.36300	1.44900	0
08/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.05100	0.04600	0
08/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.31800	1.40400	0
08/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05600	0.05100	0
08/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.96900	1.05400	0
08/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01000	0.00800	0
08/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.92200	1.00600	0
08/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01300	0.01000	0
08/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.87600	0.95800	0
08/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01700	0.01200	0
08/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.98800	1.06900	0
08/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05200	0.04500	0
08/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.94700	1.02700	0
08/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.06100	0.05300	0
08/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.90600	0.98500	0
08/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.07000	0.06100	0
08/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.02100	1.09900	0
08/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.10900	0.09600	0
08/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.98300	1.06000	0
08/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.12100	0.10700	0
08/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.94700	1.02300	0
08/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13500	0.12000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.91100	0.98600	0
08/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14900	0.13300	0
08/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.87600	0.95000	0
08/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.16400	0.14700	0
08/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.84200	0.91500	0
08/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.18000	0.16200	0
08/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.80900	0.88100	0
08/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.19700	0.17800	0
08/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.77700	0.84800	0
08/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.21500	0.19500	0
08/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.74600	0.81500	0
08/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.23400	0.21200	0
08/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.71600	0.78400	0
08/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.25400	0.23100	0
08/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.68600	0.75400	0
08/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.27400	0.25100	0
08/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.65800	0.72400	0
08/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.29600	0.27100	0
08/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.63100	0.69600	0
08/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.31900	0.29300	0
08/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.60400	0.66800	0
08/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.34200	0.31500	0
08/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.23300	0.28800	0
08/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.27400	0.24200	0
08/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.21400	0.26500	390
08/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.30500	0.26900	130
08/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.19700	0.24500	100
08/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.33800	0.29900	0
08/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.35400	0.40400	0
08/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.41800	0.38000	0
08/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.33600	0.38500	0
08/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.45000	0.41100	0
08/03/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.31900	0.36600	0
08/03/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.48300	0.44200	0
08/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.44800	0.50000	0
08/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.53600	0.49700	0
08/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.43100	0.48100	0
08/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.56900	0.52800	0
08/03/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.54200	0.59400	0
08/03/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.60500	0.56400	0

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08/03/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.52000	0.57000	0
08/03/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.63300	0.59000	0
08/03/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.53000	0.54800	0
08/03/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.69300	0.61800	0
08/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.36800	0.41300	0
08/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.70600	0.66000	0
08/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.35400	0.39800	4,400
08/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.74200	0.69500	0
08/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.34100	0.38300	0
08/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.77900	0.73000	0
08/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.32800	0.36900	0
08/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.81600	0.76600	0
08/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.31600	0.35600	0
08/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.85400	0.80300	0
08/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.30400	0.34300	0
08/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.89200	0.84000	0
08/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.29300	0.33100	0
08/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.93100	0.87800	0
08/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.28200	0.31900	0
08/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.97000	0.91600	0
08/03/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.27200	0.30800	0
08/03/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	1.01000	0.95500	0
08/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.26300	0.29700	0
08/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.05100	0.99400	0
08/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.25300	0.28700	117
08/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.09100	1.03400	0
08/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.04100	0.05600	0
08/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.18200	1.11000	0
08/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.13400	0.15800	3,000
08/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.19800	1.13400	0
08/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03600	0.04900	0
08/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.27700	1.20300	0
08/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03400	0.04600	0
08/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.32500	1.25000	0
08/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03200	0.04300	0
08/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.37300	1.29700	0
08/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03000	0.04000	0
08/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.42100	1.34400	0
08/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02800	0.03800	0
08/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.46900	1.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.10400	0.12300	0
08/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.46800	1.39900	0
08/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.18700	0.21300	0
08/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.47500	1.41000	0
08/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.18100	0.20600	330
08/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.51900	1.45300	0
08/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.09300	0.11000	0
08/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.60700	1.53600	0
08/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.17000	0.19400	0
08/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.60800	1.54100	0
08/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.02000	0.02700	0
08/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.76100	1.68100	0
08/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.08300	0.09800	0
08/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.74700	1.67400	0
08/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.01800	0.02400	0
08/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.85900	1.77800	0
08/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.01700	0.02300	26,596
08/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.90800	1.82700	0
08/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.01600	0.02200	0
08/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.95700	1.87600	0
08/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.14200	0.16300	0
08/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.88000	1.81000	0
08/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.13800	0.15800	0
08/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.92600	1.85500	0
08/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.01300	0.01900	0
08/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.10400	2.02300	0
08/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.01200	0.01700	0
08/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.15300	2.07100	0
08/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.06200	0.07500	0
08/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.12600	2.05100	0
08/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.05900	0.07200	0
08/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.17300	2.09800	0
08/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.05700	0.06900	0
08/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.22100	2.14500	0
08/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.11700	0.13500	0
08/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.20500	2.13200	0
08/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11300	0.13100	0
08/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.25100	2.17800	0
08/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.11000	0.12700	0
08/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.29800	2.22400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10700	0.12400	300
08/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.34500	2.27100	0
08/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.10400	0.12000	0
08/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.39200	2.31700	0
08/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.10100	0.11700	0
08/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.43900	2.36400	0
08/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.09800	0.11300	0
08/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.48600	2.41000	0
08/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.09500	0.11000	0
08/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.53300	2.45700	0
08/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.09200	0.10700	0
08/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.58000	2.50400	0
08/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.09000	0.10400	0
08/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.62800	2.55100	0
08/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.08700	0.10200	0
08/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.67500	2.59900	0
08/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.08500	0.09900	0
08/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.72300	2.64600	0
08/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.08300	0.09600	0
08/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.77100	2.69300	0
08/03/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.08100	0.09400	0
08/03/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.81900	2.74100	0
08/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00400	0
08/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.04300	2.95800	0
08/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.09300	3.00700	0
08/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.14300	3.05700	0
08/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.19300	3.10700	0
08/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.24300	3.15600	0
08/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.29200	3.20600	0
08/03/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.46900	3.38300	0
08/03/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.51900	3.43300	0
08/03/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.56900	3.48300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.49200	3.40600	0
08/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.06100	0.07200	0
08/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.34900	3.26900	0
08/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.59200	3.50500	0
08/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.64200	3.55500	0
08/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.69200	3.60500	0
08/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.74200	3.65500	0
08/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.79200	3.70500	0
08/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.84200	3.75500	0
08/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.89100	3.80500	0
08/03/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	4.05900	3.97300	0
08/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.94100	3.85500	0
08/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.99100	3.90500	0
08/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.04100	3.95500	0
08/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.09100	4.00500	0
08/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.14100	4.05500	0
08/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.01500	0.02000	0
08/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.07900	3.99600	0
08/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.01400	0.01900	0
08/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.12800	4.04500	0
08/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.01300	0.01800	0
08/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.17700	4.09400	0
08/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.04300	0.05100	0
08/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.13100	4.04800	0
08/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.04200	0.05000	0
08/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.18000	4.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.04100	0.04900	0
08/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.22900	4.14600	0
08/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.04000	0.04800	0
08/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.27800	4.19500	0
08/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03900	0.04600	0
08/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.32700	4.24300	0
08/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.03800	0.04500	0
08/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.37600	4.29200	0
08/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.03700	0.04400	0
08/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.42500	4.34100	0
08/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.03600	0.04300	0
08/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.47400	4.39000	0
08/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.03500	0.04200	0
08/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.52300	4.43900	0
08/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.03500	0.04100	0
08/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.57300	4.48800	0
08/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.03400	0.04000	0
08/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.62200	4.53700	0
08/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.03300	0.03900	0
08/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.67100	4.58600	0
08/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.03200	0.03800	0
08/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.72000	4.63500	0
08/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.03100	0.03700	0
08/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.76900	4.68400	0
08/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.04100	4.95400	0
08/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.09100	5.00400	0
08/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.14100	5.05400	0
08/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.19100	5.10400	0
08/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.24100	5.15400	0
08/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.29100	5.20400	0
08/03/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.46900	5.38300	0
08/03/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.51900	5.43300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.56900	5.48300	0
08/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.49100	5.40400	0
08/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.02400	0.02900	0
08/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.31200	5.22600	0
08/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.59100	5.50400	0
08/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.64100	5.55400	0
08/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.69100	5.60400	0
08/03/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.86900	5.78300	0
08/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.79100	5.70400	0
08/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.84100	5.75400	0
08/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.89100	5.80400	0
08/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.94100	5.85400	0
08/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.99100	5.90400	0
08/03/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.16900	6.08300	0
08/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.09100	6.00400	0
08/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.14100	6.05400	0
08/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.06500	5.97700	0
08/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.11500	6.02700	0
08/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.16500	6.07700	0
08/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01700	0.02100	0
08/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.10500	6.01800	0
08/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01600	0.02000	0
08/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.15400	6.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01500	0.02000	0
08/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.20300	6.11700	0
08/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01400	0.01900	0
08/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.25200	6.16600	0
08/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.01300	0.01800	0
08/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.30100	6.21500	0
08/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01300	0.01700	0
08/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.35100	6.26400	0
08/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.01200	0.01600	0
08/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.40000	6.31300	0
08/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01100	0.01600	0
08/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.44900	6.36300	0
08/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01100	0.01500	0
08/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.49900	6.41200	0
08/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.01000	0.01400	0
08/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.54800	6.46100	0
08/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.01000	0.01300	0
08/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.59800	6.51000	0
08/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00900	0.01300	0
08/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.64700	6.56000	0
08/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00900	0.01200	0
08/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.69700	6.60900	0
08/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00800	0.01200	0
08/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.74600	6.65900	0
08/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.04100	6.95400	0
08/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.09100	7.00400	0
08/03/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.26900	7.18300	0
08/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.19100	7.10400	0
08/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.24100	7.15400	0
08/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.29100	7.20400	0
08/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00400	0.00700	0
08/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.29200	7.20400	0
08/03/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	8.01900	7.93300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	8.06900	7.98300	0
08/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.99100	7.90400	0
08/03/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.16900	8.08300	0
08/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.09100	8.00400	0
08/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.14100	8.05400	0
08/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.06400	7.97600	0
08/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.11400	8.02600	0
08/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.16400	8.07600	0
08/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.08900	8.00000	0
08/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.13900	8.05000	0
08/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.18900	8.10000	0
08/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.23900	8.15000	0
08/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.28900	8.19900	0
08/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.33900	8.24900	0
08/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.38900	8.29900	0
08/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.43900	8.34900	0
08/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.48900	8.39900	0
08/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.53900	8.44900	0
08/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.58900	8.49900	0
08/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.63900	8.54900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.68900	8.59900	0
08/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.73900	8.64900	0
08/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.04100	8.95400	0
08/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.09100	9.00400	0
08/03/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.26900	9.18300	0
08/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.19100	9.10400	0
08/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.24100	9.15400	0
08/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.29100	9.20400	0
08/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.99100	9.90400	0
08/03/2010	£ / R On 13-September-10			Foreign Exchange Future	11.54710	11.59640	1,304
08/03/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	3.32400	3.37200	0
08/03/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.46100	3.51000	0
08/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	3.22400	3.27200	0
08/03/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.17400	3.22200	0
08/03/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.31200	3.36000	0
08/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.21200	3.26000	0
08/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.16200	3.21000	0
08/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.11200	3.16000	0
08/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.01200	3.06000	0
08/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.96200	3.01100	0
08/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	2.72400	2.77200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	2.67400	2.72200	0
08/03/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.81300	2.86100	0
08/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.76300	2.81100	0
08/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.71300	2.76100	0
08/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.66300	2.71200	0
08/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.61300	2.66200	0
08/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.56400	2.61200	0
08/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
08/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.51400	2.56200	0
08/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
08/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.46400	2.51300	0
08/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.41500	2.46300	0
08/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
08/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.36500	2.41300	0
08/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
08/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.31500	2.36400	0
08/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00500	0
08/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.26600	2.31400	0
08/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00500	0
08/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.21600	2.26400	0
08/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
08/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.16600	2.21500	0
08/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00600	0
08/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.11700	2.16500	0
08/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00600	0
08/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.06700	2.11600	0
08/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00700	0
08/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.01800	2.06700	0
08/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00700	0.00800	0
08/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.96800	2.01700	0
08/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00800	0
08/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.91900	1.96800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00800	0.00900	0
08/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.87000	1.91900	0
08/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00900	0.01000	0
08/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.82000	1.87000	0
08/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00900	0.01100	0
08/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.77100	1.82100	0
08/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.01000	0.01200	0
08/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.72200	1.77200	0
08/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01100	0.01300	0
08/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.67300	1.72300	0
08/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01200	0.01400	0
08/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.62400	1.67400	0
08/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01300	0.01500	0
08/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.57500	1.62600	0
08/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01400	0.01700	0
08/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.52600	1.57700	0
08/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01500	0.01800	0
08/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.47800	1.52900	0
08/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01700	0.02000	0
08/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.42900	1.48100	0
08/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01800	0.02200	0
08/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.38100	1.43300	0
08/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.02000	0.02400	0
08/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.33200	1.38500	0
08/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.02100	0.02600	0
08/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.28400	1.33700	0
08/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.02300	0.02800	0
08/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.23600	1.29000	0
08/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02500	0.03100	0
08/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.18800	1.24300	0
08/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.02700	0.03400	0
08/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.14100	1.19600	0
08/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.03000	0.03700	0
08/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.09300	1.14900	0
08/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.03200	0.04000	0
08/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.04600	1.10300	0
08/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.03500	0.04400	0
08/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.00200	1.05700	0
08/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.04100	0.04800	0
08/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.95900	1.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.04800	0.05500	0
08/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.91600	0.97200	0
08/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.05500	0.06300	0
08/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.87500	0.93000	0
08/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.06400	0.07100	0
08/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.83400	0.89000	0
08/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.07300	0.08100	0
08/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.79400	0.85000	0
08/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.08300	0.09100	0
08/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.75500	0.81100	0
08/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.09400	0.10200	0
08/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.71700	0.77300	0
08/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.10600	0.11400	0
08/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.68000	0.73700	0
08/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.11900	0.12800	0
08/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.64400	0.70100	0
08/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.13300	0.14200	0
08/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.61000	0.66600	0
08/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.14900	0.15700	0
08/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.57600	0.63200	0
08/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.16500	0.17300	0
08/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.54400	0.60000	0
08/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.18300	0.19100	0
08/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.51300	0.56800	0
08/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.20200	0.20900	0
08/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.48300	0.53800	0
08/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.22200	0.22900	0
08/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.45400	0.50800	0
08/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.24300	0.24900	0
08/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.42600	0.48000	0
08/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.26500	0.27100	0
08/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.40000	0.45300	0
08/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.28900	0.29400	0
08/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.37400	0.42700	0
08/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.31300	0.31800	0
08/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.35000	0.40200	0
08/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.33900	0.34300	0
08/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.33100	0.37800	0
08/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.37000	0.36900	0
08/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.31200	0.35900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.40100	0.40000	0
08/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.29500	0.34000	0
08/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.43400	0.43100	0
08/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.27800	0.32200	0
08/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.46700	0.46300	0
08/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.26300	0.30600	0
08/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.50200	0.49700	0
08/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.24900	0.29000	0
08/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.53800	0.53100	0
08/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.23500	0.27500	0
08/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.57400	0.56600	0
08/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.22200	0.26100	0
08/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.61100	0.60200	0
08/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.21000	0.24800	0
08/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.64900	0.63900	0
08/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.19900	0.23500	0
08/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.68800	0.67600	0
08/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.18800	0.22300	0
08/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.72700	0.71400	0
08/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.17800	0.21200	0
08/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.76700	0.75300	0
08/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.16900	0.20100	0
08/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.80800	0.79200	0
08/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.16000	0.19200	28
08/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.84900	0.83300	0
08/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.15200	0.18200	0
08/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.89100	0.87300	0
08/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.14400	0.17300	0
08/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.93300	0.91400	0
08/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.13700	0.16500	0
08/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.97600	0.95600	0
08/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.13000	0.15700	0
08/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.01900	0.99800	0
08/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.12400	0.15000	0
08/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.06300	1.04100	0
08/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.11800	0.14300	0
08/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.10700	1.08400	0
08/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.11200	0.13600	0
08/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.15100	1.12700	0
08/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.10700	0.13000	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.19600	1.17100	0
08/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.10200	0.12400	0
08/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.24100	1.21500	0
08/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.09700	0.11800	0
08/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.28600	1.25900	0
08/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.09300	0.11300	0
08/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.33200	1.30400	0
08/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.08900	0.10800	0
08/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.37800	1.34900	0
08/03/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.24200	0.28900	0
08/03/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	1.37500	1.37300	0
08/03/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.08500	0.10400	0
08/03/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	1.42400	1.39500	0
08/03/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.23100	0.27700	0
08/03/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	1.41400	1.41100	0
08/03/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.08100	0.09900	0
08/03/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	1.47000	1.44000	0
08/03/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.22100	0.26500	0
08/03/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	1.45400	1.44900	0
08/03/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.07700	0.09500	0
08/03/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	1.51600	1.48600	0
08/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.07400	0.09100	0
08/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.56300	1.53200	0
08/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.07100	0.08700	0
08/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.61000	1.57800	0
08/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.06800	0.08400	0
08/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.65700	1.62500	0
08/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.06500	0.08000	0
08/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.70400	1.67100	0
08/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.06300	0.07700	0
08/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.75200	1.71800	0
08/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.06000	0.07400	0
08/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.79900	1.76500	0
08/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.05800	0.07100	0
08/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.84700	1.81200	0
08/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.05600	0.06900	0
08/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.89500	1.86000	0
08/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.05400	0.06600	0
08/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.94300	1.90700	0
08/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.05200	0.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.99100	1.95500	0
08/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.05000	0.06100	0
08/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.03900	2.00200	0
08/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.04700	0.05900	11,194
08/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.08600	2.05000	0
08/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.04400	0.05600	0
08/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.13300	2.09700	0
08/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.04100	0.05200	0
08/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.18000	2.14300	0
08/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.03800	0.04900	0
08/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.22700	2.19000	0
08/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.03600	0.04600	0
08/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.27500	2.23700	0
08/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.03400	0.04300	0
08/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.32300	2.28400	0
08/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.03200	0.04100	0
08/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.37100	2.33200	0
08/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.03000	0.03800	0
08/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.41900	2.37900	0
08/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02800	0.03600	0
08/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.46700	2.42700	0
08/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.02600	0.03400	0
08/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.51500	2.47500	0
08/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.02400	0.03200	0
08/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.56300	2.52300	0
08/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.02300	0.03000	0
08/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.61200	2.57100	0
08/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.02100	0.02800	0
08/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.66000	2.61900	0
08/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.02000	0.02600	0
08/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.70900	2.66700	0
08/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.01900	0.02500	0
08/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.75800	2.71600	0
08/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01700	0.02300	0
08/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.80600	2.76400	0
08/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.01600	0.02200	0
08/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.85500	2.81300	0
08/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.01500	0.02000	0
08/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.90400	2.86100	0
08/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.01400	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.95300	2.91000	0
08/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.01300	0.01800	0
08/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.00200	2.95900	0
08/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.01200	0.01700	8,032
08/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.05100	3.00800	0
08/03/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	3.27600	3.22800	0
08/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.01100	0.01500	0
08/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.15000	3.10600	0
08/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.01000	0.01400	0
08/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.19900	3.15500	0
08/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00900	0.01300	0
08/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.24800	3.20400	0
08/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00900	0.01200	0
08/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.29800	3.25300	0
08/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00800	0.01100	0
08/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.34700	3.30200	0
08/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00800	0.01100	0
08/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.39700	3.35200	0
08/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00700	0.01000	0
08/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.44600	3.40100	0
08/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00700	0.00900	0
08/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.49600	3.45000	0
08/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00600	0.00900	0
08/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.54500	3.50000	0
08/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00600	0.00800	0
08/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.59500	3.54900	0
08/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00500	0.00800	0
08/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.64400	3.59900	0
08/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00500	0.00700	0
08/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.69400	3.64800	0
08/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00500	0.00700	0
08/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.74400	3.69800	0
08/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00400	0.00600	0
08/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.79300	3.74700	0
08/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00400	0.00600	0
08/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.84300	3.79700	0
08/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00400	0.00500	0
08/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.89300	3.84600	0
08/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00400	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.94300	3.89600	0
08/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00300	0.00500	0
08/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.99200	3.94600	0
08/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.04200	3.99500	0
08/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.09200	4.04500	0
08/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.14200	4.09500	0
08/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.19200	4.14500	0
08/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.24200	4.19500	0
08/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.29200	4.24500	0
08/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.34100	4.29400	0
08/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.39100	4.34400	0
08/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.44100	4.39400	0
08/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.49100	4.44400	0
08/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.54100	4.49400	0
08/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.59100	4.54400	0
08/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.64100	4.59400	0
08/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.69100	4.64400	0
08/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.74100	4.69400	0
08/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.79100	4.74300	0
08/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.84100	4.79300	0
08/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.89100	4.84300	0
08/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.94100	4.89300	0
08/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.99100	4.94300	0
08/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.04000	4.99300	0
08/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.09000	5.04300	0
08/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.14000	5.09300	0
08/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.19000	5.14300	0
08/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.24000	5.19300	0
08/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.29000	5.24300	0
08/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.34000	5.29300	0
08/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.39000	5.34300	0
08/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.44000	5.39300	0
08/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.49000	5.44300	0
08/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.54000	5.49300	0
08/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.59000	5.54200	0
08/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.64000	5.59200	0
08/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.69000	5.64200	0
08/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.74000	5.69200	0
08/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.79000	5.74200	0
08/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.84000	5.79200	0
08/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.89000	5.84200	0
08/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.94000	5.89200	0
08/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.99000	5.94200	0
08/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.04000	5.99200	0
08/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.09000	6.04200	0
08/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	11,194
08/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.14000	6.09200	0
08/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.19000	6.14200	0
08/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.24000	6.19200	0
08/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.29000	6.24200	0
08/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.34000	6.29200	0
08/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.39000	6.34200	0
08/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.44000	6.39200	0
08/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.49000	6.44200	0
08/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.54000	6.49200	0
08/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.59000	6.54200	0
08/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.64000	6.59200	0
08/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.69000	6.64200	0
08/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.74000	6.69200	0
08/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.79000	6.74200	0
08/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.84000	6.79200	0
08/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.88900	6.84200	0
08/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.93900	6.89200	0
08/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.98900	6.94200	0
08/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.03900	6.99200	0
08/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.08900	7.04200	0
08/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.13900	7.09200	0
08/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.18900	7.14200	0
08/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.23900	7.19200	0
08/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.28900	7.24200	0
08/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.33900	7.29200	0
08/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.38900	7.34200	0
08/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.43900	7.39100	0
08/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.48900	7.44100	0
08/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.53900	7.49100	0
08/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.58900	7.54100	0
08/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.63900	7.59100	0
08/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.68900	7.64100	0
08/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.73900	7.69100	0
08/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.78900	7.74100	0
08/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.83900	7.79100	0
08/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.88900	7.84100	0
08/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.93900	7.89100	0
08/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.98900	7.94100	0
08/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.03900	7.99100	0
08/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.08900	8.04100	0
08/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.13900	8.09100	0
08/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.18900	8.14100	0
08/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.23900	8.19100	0
08/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.28900	8.24100	0
08/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.33900	8.29100	0
08/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.38900	8.34100	0
08/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.43900	8.39100	0
08/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.48900	8.44100	0
08/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.53900	8.49100	0
08/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.58900	8.54100	0
08/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.63900	8.59100	0
08/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.68900	8.64100	0
08/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.73900	8.69100	0
08/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.78900	8.74100	0
08/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.83900	8.79100	0
08/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.88900	8.84100	0
08/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.93900	8.89100	0
08/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.98900	8.94100	0
08/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.03900	8.99100	0
08/03/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	9.27600	9.22800	0
08/03/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	9.32600	9.27800	0
08/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.18900	9.14100	0
08/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.23900	9.19100	0
08/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.28900	9.24100	0
08/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.33900	9.29100	0
08/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.38900	9.34100	0
08/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.43900	9.39100	0
08/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.48900	9.44100	0
08/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.53900	9.49100	0
08/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.58900	9.54100	0
08/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.63900	9.59100	0
08/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.68900	9.64100	0
08/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.73900	9.69100	0
08/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.78900	9.74100	0
08/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.83900	9.79100	0
08/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.88900	9.84100	0
08/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.93900	9.89100	0
08/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.98900	9.94100	0
08/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.03900	9.99100	0
08/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.08900	10.04100	0
08/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.13900	10.09100	0
08/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.18900	10.14100	0
08/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.23900	10.19100	0
08/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.28900	10.24100	0
08/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.33900	10.29100	0
08/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.38900	10.34100	0
08/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.43900	10.39100	0
08/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.48900	10.44100	0
08/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.53900	10.49100	0
08/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.58900	10.54100	0
08/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.63900	10.59100	0
08/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.68900	10.64100	0
08/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.73900	10.69100	0
08/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.78900	10.74100	0
08/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.83900	10.79100	0
08/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.88900	10.84100	0
08/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.93900	10.89100	0
08/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.98900	10.94100	0
08/03/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08310	0.08420	0
08/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01322	0.01430	0
08/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00012	0.00010	0
08/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00530	0.00610	0
08/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00220	0.00190	0
08/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00184	0.00224	0
08/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00874	0.00804	0
08/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.61040	10.64950	160
08/03/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	2.99600	3.03400	0
08/03/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	2.94600	2.98400	0
08/03/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	2.89600	2.93400	0
08/03/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	2.84600	2.88400	0
08/03/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.97000	3.00800	0
08/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.92000	2.95800	0
08/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.87000	2.90800	0
08/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.82000	2.85800	0
08/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.77000	2.80800	0
08/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.72000	2.75800	0
08/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.67000	2.70800	0
08/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.44600	2.48400	0
08/03/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.57000	2.60800	0
08/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
08/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.52100	2.55800	0
08/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.47100	2.50800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.77300	2.81200	0
08/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01300	0
08/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.72400	2.76200	0
08/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01300	0
08/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.67400	2.71300	0
08/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01400	0
08/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.62500	2.66400	0
08/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01500	0.01500	0
08/03/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.04600	2.08400	0
08/03/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.52600	2.56500	0
08/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01600	0
08/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.12200	2.15900	0
08/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00200	0
08/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.42800	2.46600	0
08/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01800	0.01700	0
08/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.37800	2.41700	0
08/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01800	0.01800	0
08/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.97200	2.01000	0
08/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.92200	1.96000	0
08/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.23100	2.26900	0
08/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02100	0.02000	0
08/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.82300	1.86100	0
08/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.77300	1.81100	0
08/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.08400	2.12200	0
08/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02400	0.02300	0
08/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.67400	1.71200	0
08/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00500	0
08/03/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.44600	1.48400	0
08/03/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.57500	1.61300	0
08/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00600	0
08/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.52500	1.56300	0
08/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00500	0.00600	0
08/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.47600	1.51400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00600	0.00700	0
08/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.80000	1.83600	0
08/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04000	0.03700	0
08/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.75400	1.79000	0
08/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04400	0.04100	0
08/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.70800	1.74400	0
08/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04800	0.04500	0
08/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.66200	1.69800	0
08/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05200	0.04900	0
08/03/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.04600	1.08400	0
08/03/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.57200	1.60800	0
08/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.06200	0.05900	0
08/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.13100	1.17000	0
08/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01100	0.01300	0
08/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.48400	1.52000	0
08/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.07400	0.07100	0
08/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.44000	1.47600	0
08/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.08000	0.07700	0
08/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.98700	1.02400	0
08/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01700	0.01700	0
08/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.94100	0.97800	0
08/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02100	0.02100	0
08/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.31200	1.34800	0
08/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10200	0.09900	0
08/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.85100	0.88800	0
08/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03100	0.03100	0
08/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.80700	0.84400	0
08/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03700	0.03700	0
08/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.18900	1.22400	0
08/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.12900	0.12500	0
08/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.72100	0.75900	0
08/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.05100	0.05200	0
08/03/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.44700	0.48700	0
08/03/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.64000	0.67800	0
08/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.07000	0.07100	0
08/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.60200	0.64000	0
08/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.08200	0.08300	0
08/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.56400	0.60200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.09400	0.09500	0
08/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.97300	1.00500	0
08/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.21300	0.20600	0
08/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.94000	0.97200	0
08/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.23000	0.22300	0
08/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.90900	0.94000	0
08/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.24900	0.24100	0
08/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.87800	0.90900	0
08/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.26800	0.26000	0
08/03/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.08700	0.13200	0
08/03/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.04100	0.04800	0
08/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.81800	0.84900	0
08/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.30800	0.30000	0
08/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.33900	0.37800	0
08/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.21900	0.22100	0
08/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.76200	0.79300	0
08/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.35200	0.34400	0
08/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.73600	0.76600	0
08/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.37600	0.36700	0
08/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.26700	0.30300	20
08/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.29700	0.29600	271
08/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.24800	0.28300	0
08/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.32800	0.32600	0
08/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.66000	0.68900	0
08/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.45000	0.44000	0
08/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.21400	0.24600	0
08/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.39400	0.38900	0
08/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.19900	0.23000	0
08/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.42900	0.42300	0
08/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.59100	0.62000	0
08/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.53100	0.52100	0
08/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.17100	0.20000	0
08/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.50100	0.49300	0
08/03/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.00000	0.00300	0
08/03/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.55400	0.51900	0
08/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.14800	0.17400	0
08/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.57800	0.56700	0
08/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.13800	0.16300	0
08/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.61800	0.60600	0
08/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.12800	0.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.65800	0.64500	0
08/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.48300	0.50700	0
08/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.72300	0.70800	0
08/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.46700	0.49100	0
08/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.75700	0.74200	0
08/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.45200	0.47500	0
08/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.79200	0.77600	0
08/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.43800	0.46100	0
08/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.82800	0.81200	0
08/03/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.95400	0.91600	0
08/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.41000	0.43300	0
08/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.90000	0.88400	0
08/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.07800	0.09600	0
08/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.95800	0.93900	0
08/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.38500	0.40700	0
08/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.97500	0.95800	0
08/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.37400	0.39400	0
08/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.01400	0.99500	0
08/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.06400	0.07900	25
08/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.09400	1.07200	0
08/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.06000	0.07500	0
08/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.14000	1.11800	0
08/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.34100	0.36000	0
08/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.13100	1.11100	0
08/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.05300	0.06600	0
08/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.23300	1.20900	0
08/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.05000	0.06200	0
08/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.28000	1.25500	0
08/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.31200	0.33000	0
08/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.25200	1.23100	0
08/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.04400	0.05500	0
08/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.37400	1.34800	0
08/03/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.55400	1.51600	0
08/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.15900	0.17600	0
08/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.38300	1.36200	0
08/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.03900	0.04900	0
08/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.46900	1.44200	0
08/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.03700	0.04700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.51700	1.49000	0
08/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.03500	0.04400	0
08/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.56500	1.53700	0
08/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.26300	0.27900	0
08/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.50300	1.48000	0
08/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.25600	0.27200	0
08/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.54600	1.52300	0
08/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.24900	0.26400	0
08/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.58900	1.56500	0
08/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.24200	0.25800	0
08/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.63200	1.60900	0
08/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.23600	0.25100	0
08/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.67600	1.65200	0
08/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.23000	0.24500	0
08/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.72000	1.69600	0
08/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.02400	0.03100	0
08/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.90400	1.87400	0
08/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.21800	0.23200	0
08/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.80800	1.78300	0
08/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.21300	0.22700	0
08/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.85300	1.82800	0
08/03/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	2.25400	2.21600	0
08/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.19800	0.21100	0
08/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.98800	1.96200	0
08/03/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.40400	2.36600	0
08/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.18400	0.19700	0
08/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.12400	2.09800	0
08/03/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
08/03/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.50400	2.46600	0
08/03/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.60400	2.56600	0
08/03/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.65400	2.61600	0
08/03/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.70400	2.66600	0
08/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.15800	0.17000	0
08/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.39800	2.37100	0
08/03/2010	€ / R On 15-March-10	12.90	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
08/03/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.80400	2.76600	0
08/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.15000	0.16100	0
08/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.49000	2.46200	0
08/03/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.90400	2.86600	0
08/03/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.95400	2.91600	0
08/03/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	3.00400	2.96600	0
08/03/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	3.05400	3.01600	0
08/03/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	3.10400	3.06600	0
08/03/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	3.15400	3.11600	0
08/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00400	0.00600	0
08/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.03400	2.99900	0
08/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00400	0.00500	0
08/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.08400	3.04800	0
08/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00300	0.00500	0
08/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.13300	3.09800	0
08/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00300	0.00500	0
08/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.18300	3.14800	0
08/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.23300	3.19700	0
08/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.28300	3.24700	0
08/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00200	0.00400	0
08/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.33200	3.29700	0
08/03/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.55400	3.51600	0
08/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.43200	3.39600	0
08/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.48200	3.44600	0
08/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.53200	3.49600	0
08/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.10000	0.10700	0
08/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.34000	3.30800	0
08/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.09800	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.38800	3.35600	0
08/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.09600	0.10300	0
08/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.43600	3.40400	0
08/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.09400	0.10100	0
08/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.48400	3.45200	0
08/03/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.95400	3.91600	0
08/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.09000	0.09700	0
08/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.58000	3.54800	0
08/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.88100	3.84500	0
08/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.08700	0.09400	0
08/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.67700	3.64500	0
08/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.08500	0.09200	0
08/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.72500	3.69300	0
08/03/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	4.25400	4.21600	0
08/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.08000	0.08700	0
08/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.87000	3.83800	0
08/03/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.40400	4.36600	0
08/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.07600	0.08200	0
08/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.01600	3.98300	0
08/03/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.60400	4.56600	0
08/03/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.65400	4.61600	0
08/03/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.70400	4.66600	0
08/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.06700	0.07300	0
08/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.30700	4.27400	0
08/03/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.80400	4.76600	0
08/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.06400	0.06900	0
08/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.40400	4.37000	0
08/03/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.90400	4.86600	0
08/03/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.95400	4.91600	0
08/03/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	5.00400	4.96600	0
08/03/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	5.05400	5.01600	0
08/03/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	5.10400	5.06600	0
08/03/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	5.15400	5.11600	0
08/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.03000	4.99300	0
08/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.08000	5.04300	0
08/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.13000	5.09300	0
08/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.18000	5.14300	0
08/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.23000	5.19300	0
08/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.28000	5.24300	0
08/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.33000	5.29300	0
08/03/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.55400	5.51600	0
08/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.43000	5.39300	0
08/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.48000	5.44300	0
08/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.53000	5.49300	0
08/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.04400	0.04800	0
08/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.28400	5.24900	0
08/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.04300	0.04700	0
08/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.33300	5.29800	0
08/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.04200	0.04600	0
08/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.38200	5.34700	0
08/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.04100	0.04500	0
08/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.43100	5.39600	0
08/03/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.95400	5.91600	0
08/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.03900	0.04300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.52900	5.49400	0
08/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.88000	5.84300	0
08/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.03800	0.04200	0
08/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.62800	5.59300	0
08/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.03700	0.04100	0
08/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.67700	5.64200	0
08/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.03500	0.03900	0
08/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.82500	5.79000	0
08/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.03300	0.03700	0
08/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.97300	5.93800	0
08/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.02600	0.03100	0
08/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.26600	6.23200	0
08/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.02400	0.02900	0
08/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.36400	6.33000	0
08/03/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	7.00400	6.96600	0
08/03/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	7.05400	7.01600	0
08/03/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	7.10400	7.06600	0
08/03/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	7.15400	7.11600	0
08/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.03000	6.99300	0
08/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.08000	7.04300	0
08/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.13000	7.09300	0
08/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.18000	7.14300	0
08/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.23000	7.19300	0
08/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.28000	7.24300	0
08/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.33000	7.29300	0
08/03/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.55400	7.51600	0
08/03/2010	€ / 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
08/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.43000	7.39300	0
08/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.48000	7.44300	0
08/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.53000	7.49300	0
08/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00900	0.01500	0
08/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.24900	7.21600	0
08/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00900	0.01400	0
08/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.29900	7.26500	0
08/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00800	0.01300	0
08/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.34800	7.31400	0
08/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00800	0.01300	0
08/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.39800	7.36400	0
08/03/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.95400	7.91600	0
08/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00700	0.01200	0
08/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.49700	7.46300	0
08/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.88000	7.84300	0
08/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00600	0.01100	0
08/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.59600	7.56200	0
08/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00600	0.01100	0
08/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.64600	7.61200	0
08/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00500	0.00900	0
08/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.79500	7.76000	0
08/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00400	0.00800	0
08/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.94400	7.90900	0
08/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00300	0.00700	0
08/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.24300	8.20800	0
08/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00300	0.00600	0
08/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.34300	8.30700	0
08/03/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	9.00400	8.96600	0
08/03/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	9.05400	9.01600	0
08/03/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	9.10400	9.06600	0
08/03/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	9.15400	9.11600	0
08/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.03000	8.99300	0
08/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.08000	9.04300	0
08/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.13000	9.09300	0
08/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.18000	9.14300	0
08/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.23000	9.19300	0
08/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.28000	9.24300	0
08/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.33000	9.29300	0
08/03/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.55400	9.51600	0
08/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.43000	9.39300	0
08/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.48000	9.44300	0
08/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.53000	9.49300	0
08/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.24100	9.20400	0
08/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.29100	9.25400	0
08/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.34100	9.30400	0
08/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.39100	9.35400	0
08/03/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.95400	9.91600	0
08/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.49100	9.45400	0
08/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.88000	9.84300	0
08/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.59100	9.55400	0
08/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00100	0.00300	0
08/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.64100	9.60400	0
08/03/2010	€ / R On 13-December-10	20.40	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
08/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.79100	9.75300	0
08/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.94100	9.90300	0
08/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.24100	10.20300	0
08/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.34100	10.30300	0
08/03/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.81850	6.86390	4,490
08/03/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.32900	4.37200	0
08/03/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.27900	4.32200	0
08/03/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.27700	4.32100	0
08/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.22700	4.27100	0
08/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.17700	4.22100	0
08/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.12700	4.17100	0
08/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.02900	4.07200	0
08/03/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.02700	4.07100	0
08/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.97700	4.02100	0
08/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.92700	3.97100	0
08/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.87700	3.92100	0
08/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.82700	3.87100	0
08/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.77700	3.82100	0
08/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.72700	3.77100	0
08/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.67700	3.72100	0
08/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.62700	3.67100	0
08/03/2010	AU\$ / R On 14-June-10	3.15	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
08/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.57700	3.62100	0
08/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.52700	3.57100	0
08/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.32900	3.37200	0
08/03/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.27900	3.32200	0
08/03/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.27700	3.32100	0
08/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.22700	3.27100	0
08/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.17700	3.22100	0
08/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.12700	3.17100	0
08/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.02900	3.07200	0
08/03/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.02700	3.07100	0
08/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.97700	3.02100	0
08/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.92700	2.97100	0
08/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.87700	2.92100	0
08/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.82700	2.87100	0
08/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.77700	2.82100	0
08/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.72700	2.77100	0
08/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.67700	2.72100	0
08/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.62700	2.67100	0
08/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.57700	2.62100	0
08/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.52700	2.57100	0
08/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.32900	2.37200	0
08/03/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.27900	2.32200	0
08/03/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.27700	2.32100	0
08/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.22700	2.27100	0
08/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.17700	2.22100	0
08/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.12700	2.17100	0
08/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.02900	2.07200	0
08/03/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.02700	2.07100	0
08/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.97700	2.02100	0
08/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.92700	1.97100	0
08/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.87800	1.92100	0
08/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.82800	1.87100	0
08/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.77800	1.82100	0
08/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.72800	1.77200	0
08/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.67800	1.72200	0
08/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.62800	1.67200	0
08/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.57800	1.62200	0
08/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.52800	1.57200	0
08/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.32900	1.37200	0
08/03/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.27900	1.32200	0
08/03/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.28000	1.32300	0
08/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00300	0.00200	0
08/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.23000	1.27400	0
08/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
08/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.18000	1.22400	0
08/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
08/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.13100	1.17400	0
08/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00400	0.00300	0
08/03/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.02900	1.07200	0
08/03/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.03200	1.07500	0
08/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00500	0.00400	0
08/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.98300	1.02600	0
08/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00600	0.00500	0
08/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.93500	0.97700	0
08/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00800	0.00600	0
08/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.88700	0.92900	0
08/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01000	0.00800	0
08/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.83900	0.88100	0
08/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01200	0.01000	0
08/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.79200	0.83400	0
08/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01500	0.01300	0
08/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.74500	0.78700	0
08/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01800	0.01600	0
08/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.69900	0.74000	0
08/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.02200	0.01900	0
08/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.65400	0.69500	0
08/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02700	0.02400	0
08/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.60900	0.65000	0
08/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.03200	0.02900	0
08/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.56600	0.60600	0
08/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03900	0.03500	0
08/03/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.42900	0.47200	0
08/03/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.37900	0.42200	0
08/03/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.32900	0.37200	0
08/03/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.27900	0.32300	0
08/03/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.36500	0.40200	0
08/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.08800	0.08100	0
08/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.33000	0.36500	0
08/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.10300	0.09400	0
08/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.29600	0.33000	0
08/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.11900	0.10900	0
08/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.26400	0.29700	0
08/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.13700	0.12600	0
08/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.23300	0.26600	0
08/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.15600	0.14500	0
08/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.20500	0.23600	0
08/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.17800	0.16500	0
08/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.18400	0.20900	0
08/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.20700	0.18800	0
08/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.16400	0.18800	0
08/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.23700	0.21700	0
08/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.14700	0.16900	0
08/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.27000	0.24800	0
08/03/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.25900	0.28200	0
08/03/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.34700	0.32500	0
08/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.13100	0.15200	0
08/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.30400	0.28100	0
08/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.11700	0.13600	0
08/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.34000	0.31500	0
08/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.10500	0.12200	0
08/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.37800	0.35100	0
08/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.09400	0.11000	0
08/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.41700	0.38900	0
08/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.08400	0.09900	0
08/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.45700	0.42800	0
08/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.07500	0.08900	0
08/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.49800	0.46800	0
08/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.06700	0.08000	0
08/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.54000	0.50900	0
08/03/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.67100	1.62800	0
08/03/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.72100	1.67800	0
08/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00600	0.00900	0
08/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.72900	1.68800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00600	0.00800	0
08/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.77900	1.73700	0
08/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00500	0.00700	0
08/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.82800	1.78600	0
08/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00500	0.00700	0
08/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.87800	1.83600	0
08/03/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.97100	1.92800	0
08/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00400	0.00600	0
08/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.97700	1.93500	0
08/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00400	0.00600	0
08/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.02700	1.98500	0
08/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00400	0.00500	0
08/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.07700	2.03400	0
08/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00300	0.00500	0
08/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.12600	2.08400	0
08/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.17600	2.13300	0
08/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.22600	2.18300	0
08/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00300	0.00400	0
08/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.27600	2.23300	0
08/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.32500	2.28200	0
08/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.37500	2.33200	0
08/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.42500	2.38200	0
08/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00200	0.00300	0
08/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.47500	2.43200	0
08/03/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.67100	3.62800	0
08/03/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.72100	3.67800	0
08/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.72300	3.67900	0
08/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.77300	3.72900	0
08/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.82300	3.77900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.87300	3.82900	0
08/03/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.97100	3.92800	0
08/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.97300	3.92900	0
08/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.02300	3.97900	0
08/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.07300	4.02900	0
08/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.12300	4.07900	0
08/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.17300	4.12900	0
08/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.22300	4.17900	0
08/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.27300	4.22900	0
08/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.32300	4.27900	0
08/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.37300	4.32900	0
08/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.42300	4.37900	0
08/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.47300	4.42900	0
08/03/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.67100	5.62800	0
08/03/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.72100	5.67800	0
08/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.72300	5.67900	0
08/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.77300	5.72900	0
08/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.82300	5.77900	0
08/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.87300	5.82900	0
08/03/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.97100	5.92800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.97300	5.92900	0
08/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.02300	5.97900	0
08/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.07300	6.02900	0
08/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.12300	6.07900	0
08/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.17300	6.12900	0
08/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.22300	6.17900	0
08/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.27300	6.22900	0
08/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.32300	6.27900	0
08/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.37300	6.32900	0
08/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.42300	6.37900	0
08/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.47300	6.42900	0
08/03/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.67100	7.62800	0
08/03/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.72100	7.67800	0
08/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.72300	7.67900	0
08/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.77300	7.72900	0
08/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.82300	7.77900	0
08/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.87300	7.82900	0
08/03/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.97100	7.92800	0
08/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.97300	7.92900	0
08/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.02300	7.97900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.07300	8.02900	0
08/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.12300	8.07900	0
08/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.17300	8.12900	0
08/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.22300	8.17900	0
08/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.27300	8.22900	0
08/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.32300	8.27900	0
08/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.37300	8.32900	0
08/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.42300	8.37900	0
08/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.47300	8.42900	0
08/03/2010	CAD/ R On 14-June-10			Foreign Exchange Future	7.26180	7.30420	1,370
08/03/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.20200	0.23400	0
08/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.19000	0.18000	0
08/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.18100	0.20700	0
08/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.21900	0.20300	0
08/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.16200	0.18600	0
08/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.25000	0.23200	0
Futures Open Interest							391,055.00
Options Open Interest							462,022.00
Total							853,077.00