



# Currency Futures & Options Weekly Statistics

From: 08/03/2010 To: 10/03/2010

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
09/03/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.92870	7.88740	0
09/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.75100	4.71200	0
09/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.01600	3.98100	0
09/03/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.96600	3.93100	0
09/03/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.04500	4.00900	0
09/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.86600	3.83100	0
09/03/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.94500	3.90900	0
09/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.89500	3.85900	0
09/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.97300	3.93600	0
09/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.92300	3.88600	0
09/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.87300	3.83600	0
09/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.95200	3.91200	0
09/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.90200	3.86200	0
09/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.85200	3.81200	0
09/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.80200	3.76300	0
09/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.75200	3.71300	0
09/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.70200	3.66300	0
09/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.65200	3.61300	0
09/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.60200	3.56300	0
09/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.55200	3.51300	0
09/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.50300	3.46300	0
09/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.45300	3.41300	0
09/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.40300	3.36300	0
09/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.35300	3.31400	0
09/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.30300	3.26400	0
09/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.99500	2.95900	0
09/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.94500	2.90900	0
09/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.89500	2.85900	0
09/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.97400	2.93700	0
09/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.92400	2.88700	0
09/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.87400	2.83700	0
09/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.95500	2.91500	0
09/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00300	0
09/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.90500	2.86500	0
09/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00300	0
09/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.85500	2.81600	0
09/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.80500	2.76600	0
09/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.75600	2.71600	0
09/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00400	0
09/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.70600	2.66700	0
09/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00500	0.00500	0
09/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.65600	2.61700	0
09/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00500	0.00500	0
09/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.60700	2.56700	0
09/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00600	0.00500	0
09/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.55700	2.51800	0
09/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00600	0.00600	0
09/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.50700	2.46800	0
09/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00600	0.00600	0
09/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.45800	2.41900	0
09/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
09/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.40800	2.36900	0
09/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00700	0.00700	0
09/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.35900	2.32000	0
09/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00800	0.00800	0
09/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.30900	2.27000	0
09/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00800	0.00800	0
09/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.99600	1.96000	0
09/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.94600	1.91000	0
09/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.89600	1.86000	0
09/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.97900	1.94200	0
09/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
09/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.92900	1.89300	0
09/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00700	0
09/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.88000	1.84400	0
09/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00800	0
09/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.96500	1.92700	0
09/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01400	0.01500	0
09/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.91600	1.87800	0
09/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01500	0.01600	0
09/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.86800	1.83000	0
09/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01700	0.01800	0
09/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.82000	1.78200	0
09/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01900	0.02000	0
09/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.77200	1.73500	0
09/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02100	0.02300	0
09/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.72500	1.68700	0
09/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02400	0.02500	0
09/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.67700	1.64000	0
09/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02600	0.02800	0
09/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.63000	1.59300	0
09/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02900	0.03100	0
09/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.58300	1.54600	0
09/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03200	0.03400	0
09/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.53700	1.50000	0
09/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03600	0.03800	0
09/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.49000	1.45400	0
09/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03900	0.04200	0
09/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.44500	1.40800	0
09/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04400	0.04600	0
09/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.39900	1.36300	0
09/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04800	0.05100	0
09/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.35400	1.31800	0
09/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05300	0.05600	0
09/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.00300	0.96900	0
09/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00800	0.01000	0
09/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.95500	0.92200	0
09/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01000	0.01300	0
09/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.90800	0.87600	0
09/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01300	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.01900	0.98800	0
09/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04600	0.05200	0
09/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.97700	0.94700	0
09/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05400	0.06100	0
09/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.93500	0.90600	0
09/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06200	0.07000	0
09/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.05300	1.02100	0
09/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.10200	0.10900	0
09/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.01500	0.98300	0
09/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11400	0.12100	0
09/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.97700	0.94700	0
09/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.12600	0.13500	0
09/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.94100	0.91100	0
09/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14000	0.14900	0
09/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.90500	0.87600	0
09/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.15400	0.16400	0
09/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.87100	0.84200	0
09/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.17000	0.18000	0
09/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.83700	0.80900	0
09/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.18600	0.19700	0
09/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.80400	0.77700	0
09/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.20300	0.21500	0
09/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.77300	0.74600	0
09/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.22200	0.23400	0
09/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.74200	0.71600	0
09/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24100	0.25400	0
09/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.71200	0.68600	0
09/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26100	0.27400	0
09/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.68300	0.65800	0
09/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.28200	0.29600	0
09/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.65500	0.63100	0
09/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.30400	0.31900	0
09/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.62800	0.60400	0
09/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.32700	0.34200	0
09/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.24700	0.23300	0
09/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.25200	0.27400	0
09/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.22700	0.21400	390
09/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.28200	0.30500	130
09/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.20900	0.19700	100
09/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.31400	0.33800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.36900	0.35400	0
09/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.39600	0.41800	0
09/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.35000	0.33600	0
09/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.42700	0.45000	0
09/03/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.33200	0.31900	0
09/03/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.45900	0.48300	0
09/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.46600	0.44800	0
09/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.51500	0.53600	0
09/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.44800	0.43100	0
09/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.54700	0.56900	0
09/03/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.56300	0.54200	0
09/03/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.58400	0.60500	0
09/03/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.54000	0.52000	0
09/03/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.61100	0.63300	0
09/03/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.51800	0.53000	0
09/03/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.63900	0.69300	0
09/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.38300	0.36800	0
09/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.68200	0.70600	0
09/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.36800	0.35400	4,400
09/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.71700	0.74200	0
09/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.35400	0.34100	0
09/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.75300	0.77900	0
09/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.34100	0.32800	0
09/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.79000	0.81600	0
09/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.32800	0.31600	0
09/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.82700	0.85400	0
09/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.31600	0.30400	0
09/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.86500	0.89200	0
09/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.30500	0.29300	0
09/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.90400	0.93100	0
09/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.29400	0.28200	0
09/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.94300	0.97000	0
09/03/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.28300	0.27200	0
09/03/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.98200	1.01000	0
09/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.27300	0.26300	0
09/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.02200	1.05100	0
09/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.26300	0.25300	117
09/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.06200	1.09100	0
09/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.04300	0.04100	0
09/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.14800	1.18200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.14000	0.13400	3,000
09/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.16700	1.19800	0
09/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03700	0.03600	0
09/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.24200	1.27700	0
09/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03500	0.03400	0
09/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.29000	1.32500	0
09/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03300	0.03200	0
09/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.33800	1.37300	0
09/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03100	0.03000	0
09/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.38600	1.42100	0
09/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02900	0.02800	0
09/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.43400	1.46900	0
09/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.10900	0.10400	0
09/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.43600	1.46800	0
09/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.19400	0.18700	0
09/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.44300	1.47500	0
09/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.18800	0.18100	330
09/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.48700	1.51900	0
09/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.09700	0.09300	0
09/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.57400	1.60700	0
09/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.17600	0.17000	0
09/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.57500	1.60800	0
09/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.02000	0.02000	0
09/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.72500	1.76100	0
09/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.08600	0.08300	0
09/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.71300	1.74700	0
09/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.01800	0.01800	0
09/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.82300	1.85900	0
09/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.01700	0.01700	26,596
09/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.87200	1.90800	0
09/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.01600	0.01600	0
09/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.92100	1.95700	0
09/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.14700	0.14200	0
09/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.84600	1.88000	0
09/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.14300	0.13800	0
09/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.89200	1.92600	0
09/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.01300	0.01300	0
09/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.06800	2.10400	0
09/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.01200	0.01200	0
09/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.11700	2.15300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.06500	0.06200	0
09/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.09200	2.12600	0
09/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.06200	0.05900	0
09/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.13900	2.17300	0
09/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.06000	0.05700	0
09/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.18700	2.22100	0
09/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.12100	0.11700	0
09/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.17000	2.20500	0
09/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11800	0.11300	0
09/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.21700	2.25100	0
09/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.11400	0.11000	0
09/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.26300	2.29800	0
09/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.11100	0.10700	300
09/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.31000	2.34500	0
09/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.10700	0.10400	0
09/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.35600	2.39200	0
09/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.10400	0.10100	0
09/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.40300	2.43900	0
09/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.10100	0.09800	0
09/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.45000	2.48600	0
09/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.09900	0.09500	0
09/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.49800	2.53300	0
09/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.09600	0.09200	0
09/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.54500	2.58000	0
09/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.09300	0.09000	0
09/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.59200	2.62800	0
09/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.09100	0.08700	0
09/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.64000	2.67500	0
09/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.08800	0.08500	0
09/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.68700	2.72300	0
09/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.08600	0.08300	0
09/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.73500	2.77100	0
09/03/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.08300	0.08100	0
09/03/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.78200	2.81900	0
09/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.00700	3.04300	0
09/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.05700	3.09300	0
09/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.10700	3.14300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.15700	3.19300	0
09/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.20700	3.24300	0
09/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.25600	3.29200	0
09/03/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.43400	3.46900	0
09/03/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.48400	3.51900	0
09/03/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.53400	3.56900	0
09/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.45600	3.49200	0
09/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.06300	0.06100	0
09/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.31200	3.34900	0
09/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.55600	3.59200	0
09/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.60600	3.64200	0
09/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.65600	3.69200	0
09/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.70600	3.74200	0
09/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.75600	3.79200	0
09/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.80600	3.84200	0
09/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.85600	3.89100	0
09/03/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	4.02400	4.05900	0
09/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.90500	3.94100	0
09/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.95500	3.99100	0
09/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.00500	4.04100	0
09/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.05500	4.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.10500	4.14100	0
09/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.01600	0.01500	0
09/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.04300	4.07900	0
09/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.01500	0.01400	0
09/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.09200	4.12800	0
09/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.01400	0.01300	0
09/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.14100	4.17700	0
09/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.04500	0.04300	0
09/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.09400	4.13100	0
09/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.04400	0.04200	0
09/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.14300	4.18000	0
09/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.04300	0.04100	0
09/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.19200	4.22900	0
09/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.04200	0.04000	0
09/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.24100	4.27800	0
09/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.04000	0.03900	0
09/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.28900	4.32700	0
09/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.03900	0.03800	0
09/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.33800	4.37600	0
09/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.03800	0.03700	0
09/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.38700	4.42500	0
09/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.03700	0.03600	0
09/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.43600	4.47400	0
09/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.03700	0.03500	0
09/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.48600	4.52300	0
09/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.03600	0.03500	0
09/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.53500	4.57300	0
09/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.03500	0.03400	0
09/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.58400	4.62200	0
09/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.03400	0.03300	0
09/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.63300	4.67100	0
09/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.03300	0.03200	0
09/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.68200	4.72000	0
09/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.03200	0.03100	0
09/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.73100	4.76900	0
09/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.00500	5.04100	0
09/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.05500	5.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.10500	5.14100	0
09/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.15500	5.19100	0
09/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.20500	5.24100	0
09/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.25500	5.29100	0
09/03/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.43400	5.46900	0
09/03/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.48400	5.51900	0
09/03/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.53400	5.56900	0
09/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.45500	5.49100	0
09/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.02500	0.02400	0
09/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.27400	5.31200	0
09/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.55500	5.59100	0
09/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.60500	5.64100	0
09/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.65500	5.69100	0
09/03/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.83400	5.86900	0
09/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.75500	5.79100	0
09/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.80500	5.84100	0
09/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.85500	5.89100	0
09/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.90500	5.94100	0
09/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.95500	5.99100	0
09/03/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.13400	6.16900	0
09/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.05500	6.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.10500	6.14100	0
09/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.02800	6.06500	0
09/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.07800	6.11500	0
09/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.12800	6.16500	0
09/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01700	0.01700	0
09/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.06600	6.10500	0
09/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01700	0.01600	0
09/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.11600	6.15400	0
09/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01600	0.01500	0
09/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.16500	6.20300	0
09/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01500	0.01400	0
09/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.21400	6.25200	0
09/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.01400	0.01300	0
09/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.26300	6.30100	0
09/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01300	0.01300	0
09/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.31200	6.35100	0
09/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.01300	0.01200	0
09/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.36200	6.40000	0
09/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01200	0.01100	0
09/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.41100	6.44900	0
09/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01100	0.01100	0
09/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.46000	6.49900	0
09/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.01100	0.01000	0
09/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.51000	6.54800	0
09/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.01000	0.01000	0
09/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.55900	6.59800	0
09/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01000	0.00900	0
09/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.60900	6.64700	0
09/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00900	0.00900	0
09/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.65800	6.69700	0
09/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00900	0.00800	0
09/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.70800	6.74600	0
09/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.00500	7.04100	0
09/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.05500	7.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.23400	7.26900	0
09/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.15500	7.19100	0
09/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.20500	7.24100	0
09/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.25500	7.29100	0
09/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.25300	7.29200	0
09/03/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.98400	8.01900	0
09/03/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	8.03400	8.06900	0
09/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.95500	7.99100	0
09/03/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.13400	8.16900	0
09/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.05500	8.09100	0
09/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.10500	8.14100	0
09/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.02700	8.06400	0
09/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.07700	8.11400	0
09/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.12700	8.16400	0
09/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00100	0
09/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.05100	8.08900	0
09/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00100	0
09/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.10100	8.13900	0
09/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.15000	8.18900	0
09/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.20000	8.23900	0
09/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.25000	8.28900	0
09/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.30000	8.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.35000	8.38900	0
09/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.40000	8.43900	0
09/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.45000	8.48900	0
09/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.50000	8.53900	0
09/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.55000	8.58900	0
09/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.60000	8.63900	0
09/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.65000	8.68900	0
09/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.70000	8.73900	0
09/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.00500	9.04100	0
09/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.05500	9.09100	0
09/03/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.23400	9.26900	0
09/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.15500	9.19100	0
09/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.20500	9.24100	0
09/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.25500	9.29100	0
09/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.95500	9.99100	0
09/03/2010	£ / R On 13-September-10			Foreign Exchange Future	11.48740	11.54710	2,036
09/03/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	3.26600	3.32400	0
09/03/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.40200	3.46100	0
09/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	3.16600	3.22400	0
09/03/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.11600	3.17400	0
09/03/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.25200	3.31200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.15200	3.21200	0
09/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.10200	3.16200	0
09/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.05300	3.11200	0
09/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00200	0.00100	0
09/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.95300	3.01200	0
09/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
09/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.90300	2.96200	0
09/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
09/03/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	2.66600	2.72400	0
09/03/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	2.61600	2.67400	0
09/03/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.75300	2.81300	0
09/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.70400	2.76300	0
09/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00200	0
09/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.65400	2.71300	0
09/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00300	0.00200	0
09/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.60400	2.66300	0
09/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00200	0
09/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.55400	2.61300	0
09/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00200	0
09/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.50400	2.56400	0
09/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.45500	2.51400	0
09/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00400	0.00300	0
09/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.40500	2.46400	0
09/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00400	0.00300	0
09/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.35500	2.41500	0
09/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.30600	2.36500	0
09/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00500	0.00400	0
09/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.25600	2.31500	0
09/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00500	0.00400	0
09/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.20700	2.26600	0
09/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00600	0.00500	0
09/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.15700	2.21600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00600	0.00500	0
09/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.10700	2.16600	0
09/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00600	0.00500	0
09/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.05800	2.11700	0
09/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00700	0.00600	0
09/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.00900	2.06700	0
09/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00800	0.00600	0
09/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.95900	2.01800	0
09/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00800	0.00700	0
09/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.91000	1.96800	0
09/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00900	0.00700	0
09/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.86000	1.91900	0
09/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00900	0.00800	0
09/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.81100	1.87000	0
09/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.01000	0.00900	0
09/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.76200	1.82000	0
09/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.01100	0.00900	0
09/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.71300	1.77100	0
09/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.01200	0.01000	0
09/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.66400	1.72200	0
09/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01300	0.01100	0
09/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.61500	1.67300	0
09/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01400	0.01200	0
09/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.56600	1.62400	0
09/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01500	0.01300	0
09/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.51700	1.57500	0
09/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01600	0.01400	0
09/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.46800	1.52600	0
09/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01700	0.01500	0
09/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.42000	1.47800	0
09/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01900	0.01700	0
09/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.37100	1.42900	0
09/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.02000	0.01800	0
09/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.32300	1.38100	0
09/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.02200	0.02000	0
09/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.27500	1.33200	0
09/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.02400	0.02100	0
09/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.22600	1.28400	0
09/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.02500	0.02300	0
09/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.17900	1.23600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02800	0.02500	0
09/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.13100	1.18800	0
09/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.03000	0.02700	0
09/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.08400	1.14100	0
09/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.03300	0.03000	0
09/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.03600	1.09300	0
09/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.03500	0.03200	0
09/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.99200	1.04600	0
09/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.04100	0.03500	0
09/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.94900	1.00200	0
09/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.04800	0.04100	0
09/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.90600	0.95900	0
09/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.05500	0.04800	0
09/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.86500	0.91600	0
09/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.06400	0.05500	0
09/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.82400	0.87500	0
09/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.07300	0.06400	0
09/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.78400	0.83400	0
09/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.08300	0.07300	0
09/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.74500	0.79400	0
09/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.09400	0.08300	0
09/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.70700	0.75500	0
09/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.10600	0.09400	0
09/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.67000	0.71700	0
09/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.11900	0.10600	0
09/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.63400	0.68000	0
09/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.13300	0.11900	0
09/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.59900	0.64400	0
09/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.14800	0.13300	0
09/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.56600	0.61000	0
09/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.16500	0.14900	0
09/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.53400	0.57600	0
09/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.18300	0.16500	0
09/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.50200	0.54400	0
09/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.20100	0.18300	0
09/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.47200	0.51300	0
09/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.22100	0.20200	0
09/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.44400	0.48300	0
09/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.24300	0.22200	0
09/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.41600	0.45400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.26500	0.24300	0
09/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.39000	0.42600	0
09/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.28900	0.26500	0
09/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.36500	0.40000	0
09/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.31400	0.28900	0
09/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.34100	0.37400	0
09/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.34000	0.31300	0
09/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.32100	0.35000	0
09/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.37000	0.33900	0
09/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.30300	0.33100	0
09/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.40200	0.37000	0
09/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.28600	0.31200	0
09/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.43500	0.40100	0
09/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.27000	0.29500	0
09/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.46900	0.43400	0
09/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.25400	0.27800	0
09/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.50300	0.46700	0
09/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.24000	0.26300	0
09/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.53900	0.50200	0
09/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.22700	0.24900	0
09/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.57600	0.53800	0
09/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.21400	0.23500	0
09/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.61300	0.57400	0
09/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.20200	0.22200	0
09/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.65100	0.61100	0
09/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.19100	0.21000	0
09/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.69000	0.64900	0
09/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.18100	0.19900	0
09/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.73000	0.68800	0
09/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.17100	0.18800	0
09/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.77000	0.72700	0
09/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.16200	0.17800	0
09/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.81100	0.76700	0
09/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.15400	0.16900	0
09/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.85300	0.80800	0
09/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.14600	0.16000	28
09/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.89500	0.84900	0
09/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.13800	0.15200	0
09/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.93700	0.89100	0
09/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.13100	0.14400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.98000	0.93300	0
09/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.12500	0.13700	0
09/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.02400	0.97600	0
09/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.11800	0.13000	0
09/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.06700	1.01900	0
09/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.11300	0.12400	0
09/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.11200	1.06300	0
09/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.10700	0.11800	0
09/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.15600	1.10700	0
09/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.10200	0.11200	0
09/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.20100	1.15100	0
09/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.09700	0.10700	8,032
09/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.24600	1.19600	0
09/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.09300	0.10200	0
09/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.29200	1.24100	0
09/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.08800	0.09700	0
09/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.33700	1.28600	0
09/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.08400	0.09300	0
09/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.38300	1.33200	0
09/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.08000	0.08900	0
09/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.42900	1.37800	0
09/03/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.22500	0.24200	0
09/03/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	1.41800	1.37500	0
09/03/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.07700	0.08500	0
09/03/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	1.47600	1.42400	0
09/03/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.21500	0.23100	0
09/03/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	1.45800	1.41400	0
09/03/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.07400	0.08100	0
09/03/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	1.52300	1.47000	0
09/03/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.20500	0.22100	0
09/03/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	1.49800	1.45400	0
09/03/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.07000	0.07700	0
09/03/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	1.56900	1.51600	0
09/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.06700	0.07400	0
09/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.61600	1.56300	0
09/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.06500	0.07100	0
09/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.66400	1.61000	0
09/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.06200	0.06800	0
09/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.71100	1.65700	0
09/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.06000	0.06500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.75900	1.70400	0
09/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.05700	0.06300	0
09/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.80600	1.75200	0
09/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.05500	0.06000	0
09/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.85400	1.79900	0
09/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.05300	0.05800	0
09/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.90200	1.84700	0
09/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.05100	0.05600	0
09/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.95000	1.89500	0
09/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.04900	0.05400	0
09/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.99800	1.94300	0
09/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.04700	0.05200	0
09/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.04600	1.99100	0
09/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.04400	0.05000	0
09/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.09300	2.03900	0
09/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.04100	0.04700	11,194
09/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.14000	2.08600	0
09/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.03900	0.04400	0
09/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.18800	2.13300	0
09/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.03600	0.04100	0
09/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.23500	2.18000	0
09/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.03400	0.03800	0
09/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.28300	2.22700	0
09/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.03200	0.03600	0
09/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.33100	2.27500	0
09/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.03000	0.03400	0
09/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.37900	2.32300	0
09/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.02800	0.03200	0
09/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.42700	2.37100	0
09/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.02600	0.03000	0
09/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.47500	2.41900	0
09/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02400	0.02800	0
09/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.52300	2.46700	0
09/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.02300	0.02600	0
09/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.57200	2.51500	0
09/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.02100	0.02400	0
09/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.62000	2.56300	0
09/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.02000	0.02300	0
09/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.66900	2.61200	0
09/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.01900	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.71800	2.66000	0
09/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.01700	0.02000	0
09/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.76600	2.70900	0
09/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.01600	0.01900	0
09/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.81500	2.75800	0
09/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01500	0.01700	0
09/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.86400	2.80600	0
09/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.01400	0.01600	0
09/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.91300	2.85500	0
09/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.01300	0.01500	0
09/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.96200	2.90400	0
09/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.01200	0.01400	0
09/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.01100	2.95300	0
09/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.01100	0.01300	0
09/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.06000	3.00200	0
09/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.01100	0.01200	8,032
09/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.11000	3.05100	0
09/03/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	3.33500	3.27600	0
09/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00900	0.01100	0
09/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.20800	3.15000	0
09/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00900	0.01000	0
09/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.25800	3.19900	0
09/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00800	0.00900	0
09/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.30700	3.24800	0
09/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00800	0.00900	0
09/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.35700	3.29800	0
09/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00700	0.00800	0
09/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.40600	3.34700	0
09/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00700	0.00800	0
09/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.45600	3.39700	0
09/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00600	0.00700	0
09/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.50500	3.44600	0
09/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00600	0.00700	0
09/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.55500	3.49600	0
09/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00500	0.00600	0
09/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.60400	3.54500	0
09/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00500	0.00600	0
09/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.65400	3.59500	0
09/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.70400	3.64400	0
09/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00400	0.00500	0
09/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.75300	3.69400	0
09/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00400	0.00500	0
09/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.80300	3.74400	0
09/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.85300	3.79300	0
09/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.90300	3.84300	0
09/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00300	0.00400	0
09/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.95200	3.89300	0
09/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00300	0.00400	0
09/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.00200	3.94300	0
09/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.05200	3.99200	0
09/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.10200	4.04200	0
09/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.15200	4.09200	0
09/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.20200	4.14200	0
09/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00300	0
09/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.25100	4.19200	0
09/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00300	0
09/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.30100	4.24200	0
09/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00200	0.00300	0
09/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.35100	4.29200	0
09/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.40100	4.34100	0
09/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.45100	4.39100	0
09/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.50100	4.44100	0
09/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.55100	4.49100	0
09/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.60100	4.54100	0
09/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.65100	4.59100	0
09/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.70100	4.64100	0
09/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.75100	4.69100	0
09/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.80100	4.74100	0
09/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.85100	4.79100	0
09/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00100	0.00200	0
09/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.90000	4.84100	0
09/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00100	0.00200	0
09/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.95000	4.89100	0
09/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00100	0.00200	0
09/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.00000	4.94100	0
09/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00100	0.00200	0
09/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.05000	4.99100	0
09/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.10000	5.04000	0
09/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.15000	5.09000	0
09/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.20000	5.14000	0
09/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.25000	5.19000	0
09/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.30000	5.24000	0
09/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.35000	5.29000	0
09/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.40000	5.34000	0
09/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.45000	5.39000	0
09/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.50000	5.44000	0
09/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.55000	5.49000	0
09/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.60000	5.54000	0
09/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.65000	5.59000	0
09/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.70000	5.64000	0
09/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.75000	5.69000	0
09/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.80000	5.74000	0
09/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.85000	5.79000	0
09/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.90000	5.84000	0
09/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.95000	5.89000	0
09/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.00000	5.94000	0
09/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.05000	5.99000	0
09/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.10000	6.04000	0
09/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.15000	6.09000	0
09/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	11,194
09/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.20000	6.14000	0
09/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.25000	6.19000	0
09/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.30000	6.24000	0
09/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.35000	6.29000	0
09/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.40000	6.34000	0
09/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.45000	6.39000	0
09/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.50000	6.44000	0
09/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.55000	6.49000	0
09/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.60000	6.54000	0
09/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.65000	6.59000	0
09/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.70000	6.64000	0
09/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00100	0
09/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.74900	6.69000	0
09/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00100	0
09/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.79900	6.74000	0
09/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00100	0
09/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.84900	6.79000	0
09/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00100	0
09/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.89900	6.84000	0
09/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.94900	6.88900	0
09/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.99900	6.93900	0
09/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.04900	6.98900	0
09/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.09900	7.03900	0
09/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.14900	7.08900	0
09/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.19900	7.13900	0
09/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.24900	7.18900	0
09/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.29900	7.23900	0
09/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.34900	7.28900	0
09/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.39900	7.33900	0
09/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.44900	7.38900	0
09/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.49900	7.43900	0
09/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.54900	7.48900	0
09/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.59900	7.53900	0
09/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.64900	7.58900	0
09/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.69900	7.63900	0
09/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.74900	7.68900	0
09/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.79900	7.73900	0
09/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.84900	7.78900	0
09/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.89900	7.83900	0
09/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.94900	7.88900	0
09/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.99900	7.93900	0
09/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.04900	7.98900	0
09/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.09900	8.03900	0
09/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.14900	8.08900	0
09/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.19900	8.13900	0
09/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.24900	8.18900	0
09/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.29900	8.23900	0
09/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.34900	8.28900	0
09/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.39900	8.33900	0
09/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.44900	8.38900	0
09/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.49900	8.43900	0
09/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.54900	8.48900	0
09/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.59900	8.53900	0
09/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.64900	8.58900	0
09/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.69900	8.63900	0
09/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.74900	8.68900	0
09/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.79900	8.73900	0
09/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.84900	8.78900	0
09/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.89900	8.83900	0
09/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.94900	8.88900	0
09/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.99900	8.93900	0
09/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.04900	8.98900	0
09/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.09900	9.03900	0
09/03/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	9.33500	9.27600	0
09/03/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	9.38500	9.32600	0
09/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.24900	9.18900	0
09/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.29900	9.23900	0
09/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.34900	9.28900	0
09/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.39900	9.33900	0
09/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.44900	9.38900	0
09/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.49900	9.43900	0
09/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.54900	9.48900	0
09/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.59900	9.53900	0
09/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.64900	9.58900	0
09/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.69900	9.63900	0
09/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.74900	9.68900	0
09/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.79900	9.73900	0
09/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.84900	9.78900	0
09/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.89900	9.83900	0
09/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.94900	9.88900	0
09/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.99900	9.93900	0
09/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.04900	9.98900	0
09/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.09900	10.03900	0
09/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.14900	10.08900	0
09/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.19900	10.13900	0
09/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.24900	10.18900	0
09/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.29900	10.23900	0
09/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.34900	10.28900	0
09/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.39900	10.33900	0
09/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.44900	10.38900	0
09/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.49900	10.43900	0
09/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.54900	10.48900	0
09/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.59900	10.53900	0
09/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.64900	10.58900	0
09/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.69900	10.63900	0
09/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.74900	10.68900	0
09/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.79900	10.73900	0
09/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.84900	10.78900	0
09/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.89900	10.83900	0
09/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.94900	10.88900	0
09/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.99900	10.93900	0
09/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.04900	10.98900	0
09/03/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08400	0.08310	0
09/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01412	0.01322	0
09/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00012	0.00012	0
09/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00589	0.00530	0
09/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00189	0.00220	0
09/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00209	0.00184	0
09/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00809	0.00874	0
09/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.58360	10.61040	180
09/03/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	2.96900	2.99600	0
09/03/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	2.91900	2.94600	0
09/03/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	2.86900	2.89600	0
09/03/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	2.81900	2.84600	0
09/03/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.94200	2.97000	0
09/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.89200	2.92000	0
09/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.84200	2.87000	0
09/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.79200	2.82000	0
09/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.74200	2.77000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.69200	2.72000	0
09/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.64300	2.67000	0
09/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.41900	2.44600	0
09/03/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.54300	2.57000	0
09/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.49300	2.52100	0
09/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.44300	2.47100	0
09/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.74600	2.77300	0
09/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01300	0
09/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.69700	2.72400	0
09/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01400	0
09/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.64700	2.67400	0
09/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01400	0
09/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.59800	2.62500	0
09/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01500	0
09/03/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.01900	2.04600	0
09/03/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.49900	2.52600	0
09/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01600	0
09/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.09400	2.12200	0
09/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.40000	2.42800	0
09/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01800	0
09/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.35100	2.37800	0
09/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01800	0
09/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.94500	1.97200	0
09/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00200	0
09/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.89500	1.92200	0
09/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00200	0
09/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.20300	2.23100	0
09/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01900	0.02100	0
09/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.79500	1.82300	0
09/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.74600	1.77300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00400	0.00300	0
09/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.05600	2.08400	0
09/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02200	0.02400	0
09/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.64600	1.67400	0
09/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.41900	1.44600	0
09/03/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.54700	1.57500	0
09/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00500	0
09/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.49700	1.52500	0
09/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00500	0.00500	0
09/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.44800	1.47600	0
09/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00600	0.00600	0
09/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.77300	1.80000	0
09/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03900	0.04000	0
09/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.72600	1.75400	0
09/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04200	0.04400	0
09/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.68100	1.70800	0
09/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04700	0.04800	0
09/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.63500	1.66200	0
09/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05100	0.05200	0
09/03/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.01900	1.04600	0
09/03/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.54500	1.57200	0
09/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.06100	0.06200	0
09/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.10400	1.13100	0
09/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01200	0.01100	0
09/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.45700	1.48400	0
09/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.07300	0.07400	0
09/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.41300	1.44000	0
09/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07900	0.08000	0
09/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.96000	0.98700	0
09/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01800	0.01700	0
09/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.91400	0.94100	0
09/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02200	0.02100	0
09/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.28500	1.31200	0
09/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10100	0.10200	0
09/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.82400	0.85100	0
09/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03200	0.03100	0
09/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.78100	0.80700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03900	0.03700	0
09/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.16200	1.18900	0
09/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.12800	0.12900	0
09/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.69700	0.72100	0
09/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.05500	0.05100	0
09/03/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.42000	0.44700	0
09/03/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.61800	0.64000	0
09/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.07600	0.07000	0
09/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.58000	0.60200	0
09/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.08800	0.08200	0
09/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.54300	0.56400	0
09/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.10100	0.09400	0
09/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.94800	0.97300	0
09/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.21400	0.21300	0
09/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.91600	0.94000	0
09/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.23200	0.23000	0
09/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.88500	0.90900	0
09/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.25100	0.24900	0
09/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.85400	0.87800	0
09/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.27000	0.26800	0
09/03/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.06500	0.08700	0
09/03/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.04600	0.04100	0
09/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.79600	0.81800	0
09/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.31200	0.30800	0
09/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.32600	0.33900	0
09/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.23400	0.21900	0
09/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.74100	0.76200	0
09/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.35700	0.35200	0
09/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.71400	0.73600	0
09/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.38000	0.37600	0
09/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.25700	0.26700	20
09/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.31500	0.29700	271
09/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.23900	0.24800	0
09/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.34700	0.32800	0
09/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.64000	0.66000	0
09/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.45600	0.45000	0
09/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.20600	0.21400	0
09/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.41400	0.39400	0
09/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.19100	0.19900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.44900	0.42900	0
09/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.57300	0.59100	0
09/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.53900	0.53100	0
09/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.16500	0.17100	0
09/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.52300	0.50100	0
09/03/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.58100	0.55400	0
09/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.14300	0.14800	0
09/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.60100	0.57800	0
09/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.13300	0.13800	0
09/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.64100	0.61800	0
09/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.12300	0.12800	0
09/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.68100	0.65800	0
09/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.46700	0.48300	0
09/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.73300	0.72300	0
09/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.45200	0.46700	0
09/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.76800	0.75700	0
09/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.43700	0.45200	0
09/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.80300	0.79200	0
09/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.42300	0.43800	0
09/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.83900	0.82800	0
09/03/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.98100	0.95400	0
09/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.39700	0.41000	0
09/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.91300	0.90000	0
09/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.07600	0.07800	0
09/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.98400	0.95800	0
09/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.37200	0.38500	0
09/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.98800	0.97500	0
09/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.36100	0.37400	0
09/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.02700	1.01400	0
09/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.06200	0.06400	25
09/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.12000	1.09400	0
09/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.05800	0.06000	0
09/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.16600	1.14000	0
09/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.32900	0.34100	0
09/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.14500	1.13100	0
09/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.05100	0.05300	0
09/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.25900	1.23300	0
09/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.04800	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.30600	1.28000	0
09/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.30100	0.31200	0
09/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.26700	1.25200	0
09/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.04300	0.04400	0
09/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.40100	1.37400	0
09/03/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.58100	1.55400	0
09/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.15500	0.15900	0
09/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.40700	1.38300	0
09/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.03800	0.03900	0
09/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.49600	1.46900	0
09/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.03600	0.03700	0
09/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.54400	1.51700	0
09/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.03400	0.03500	0
09/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.59200	1.56500	0
09/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.25400	0.26300	0
09/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.52000	1.50300	0
09/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.24700	0.25600	0
09/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.56300	1.54600	0
09/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.24000	0.24900	0
09/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.60600	1.58900	0
09/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.23400	0.24200	0
09/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.65000	1.63200	0
09/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.22800	0.23600	0
09/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.69400	1.67600	0
09/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.22200	0.23000	0
09/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.73800	1.72000	0
09/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.02300	0.02400	0
09/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.93100	1.90400	0
09/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.21100	0.21800	0
09/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.82700	1.80800	0
09/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.20600	0.21300	0
09/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.87200	1.85300	0
09/03/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	2.28100	2.25400	0
09/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.19100	0.19800	0
09/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.00700	1.98800	0
09/03/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.43100	2.40400	0
09/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.17800	0.18400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.14400	2.12400	0
09/03/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
09/03/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.53100	2.50400	0
09/03/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.63100	2.60400	0
09/03/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.68100	2.65400	0
09/03/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.73100	2.70400	0
09/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.15300	0.15800	0
09/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.41900	2.39800	0
09/03/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.83100	2.80400	0
09/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.14500	0.15000	0
09/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.51100	2.49000	0
09/03/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.93100	2.90400	0
09/03/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.98100	2.95400	0
09/03/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	3.03100	3.00400	0
09/03/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	3.08100	3.05400	0
09/03/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	3.13100	3.10400	0
09/03/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	3.18100	3.15400	0
09/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.06200	3.03400	0
09/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.11200	3.08400	0
09/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.16100	3.13300	0
09/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.21100	3.18300	0
09/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.26100	3.23300	0
09/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.31100	3.28300	0
09/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.36000	3.33200	0
09/03/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.58100	3.55400	0
09/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.46000	3.43200	0
09/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.51000	3.48200	0
09/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.56000	3.53200	0
09/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.09600	0.10000	0
09/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.36200	3.34000	0
09/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.09400	0.09800	0
09/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.41000	3.38800	0
09/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.09200	0.09600	0
09/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.45800	3.43600	0
09/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.09000	0.09400	0
09/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.50600	3.48400	0
09/03/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.98100	3.95400	0
09/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.08700	0.09000	0
09/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.60300	3.58000	0
09/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.90900	3.88100	0
09/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.08300	0.08700	0
09/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.69900	3.67700	0
09/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.08200	0.08500	0
09/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.74800	3.72500	0
09/03/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	4.28100	4.25400	0
09/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.07700	0.08000	0
09/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.89300	3.87000	0
09/03/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.43100	4.40400	0
09/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.07300	0.07600	0
09/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.03900	4.01600	0
09/03/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.63100	4.60400	0
09/03/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.68100	4.65400	0
09/03/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.73100	4.70400	0
09/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.06400	0.06700	0
09/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.33000	4.30700	0
09/03/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.83100	4.80400	0
09/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.06100	0.06400	0
09/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.42700	4.40400	0
09/03/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.93100	4.90400	0
09/03/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.98100	4.95400	0
09/03/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	5.03100	5.00400	0
09/03/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	5.08100	5.05400	0
09/03/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	5.13100	5.10400	0
09/03/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	5.18100	5.15400	0
09/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.05800	5.03000	0
09/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.10800	5.08000	0
09/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.15800	5.13000	0
09/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.20800	5.18000	0
09/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.25800	5.23000	0
09/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.30800	5.28000	0
09/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.35800	5.33000	0
09/03/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.58100	5.55400	0
09/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.45800	5.43000	0
09/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.50800	5.48000	0
09/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.55800	5.53000	0
09/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.04100	0.04400	0
09/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.30700	5.28400	0
09/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.04100	0.04300	0
09/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.35700	5.33300	0
09/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.04000	0.04200	0
09/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.40600	5.38200	0
09/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.03900	0.04100	0
09/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.45500	5.43100	0
09/03/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.98100	5.95400	0
09/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.03800	0.03900	0
09/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.55400	5.52900	0
09/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.90800	5.88000	0
09/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.03600	0.03800	0
09/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.65200	5.62800	0
09/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.03500	0.03700	0
09/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.70100	5.67700	0
09/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.03300	0.03500	0
09/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.84900	5.82500	0
09/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.03200	0.03300	0
09/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.99800	5.97300	0
09/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.02500	0.02600	0
09/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.29100	6.26600	0
09/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.02200	0.02400	0
09/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.38800	6.36400	0
09/03/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	7.03100	7.00400	0
09/03/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	7.08100	7.05400	0
09/03/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	7.13100	7.10400	0
09/03/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	7.18100	7.15400	0
09/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.05800	7.03000	0
09/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.10800	7.08000	0
09/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.15800	7.13000	0
09/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.20800	7.18000	0
09/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.25800	7.23000	0
09/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.30800	7.28000	0
09/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.35800	7.33000	0
09/03/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.58100	7.55400	0
09/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.45800	7.43000	0
09/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.50800	7.48000	0
09/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.55800	7.53000	0
09/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00900	0.00900	0
09/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.27500	7.24900	0
09/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00800	0.00900	0
09/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.32400	7.29900	0
09/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00800	0.00800	0
09/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.37400	7.34800	0
09/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00700	0.00800	0
09/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.42300	7.39800	0
09/03/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.98100	7.95400	0
09/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00700	0.00700	0
09/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.52300	7.49700	0
09/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.90800	7.88000	0
09/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00600	0.00600	0
09/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.62200	7.59600	0
09/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00500	0.00600	0
09/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.67100	7.64600	0
09/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00500	0.00500	0
09/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.82100	7.79500	0
09/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00400	0.00400	0
09/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.97000	7.94400	0
09/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.26900	8.24300	0
09/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.36900	8.34300	0
09/03/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	9.03100	9.00400	0
09/03/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	9.08100	9.05400	0
09/03/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	9.13100	9.10400	0
09/03/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	9.18100	9.15400	0
09/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.05800	9.03000	0
09/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.10800	9.08000	0
09/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.15800	9.13000	0
09/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.20800	9.18000	0
09/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.25800	9.23000	0
09/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.30800	9.28000	0
09/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.35800	9.33000	0
09/03/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.58100	9.55400	0
09/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.45800	9.43000	0
09/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.50800	9.48000	0
09/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.55800	9.53000	0
09/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.26700	9.24100	0
09/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.31700	9.29100	0
09/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.36700	9.34100	0
09/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.41700	9.39100	0
09/03/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.98100	9.95400	0
09/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.51700	9.49100	0
09/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.90800	9.88000	0
09/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.61700	9.59100	0
09/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.66700	9.64100	0
09/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.81700	9.79100	0
09/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.96700	9.94100	0
09/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.26700	10.24100	0
09/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.36700	10.34100	0
09/03/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.84070	6.81850	4,490
09/03/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.35000	4.32900	0
09/03/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.30000	4.27900	0
09/03/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.29900	4.27700	0
09/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.24900	4.22700	0
09/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.19900	4.17700	0
09/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.14900	4.12700	0
09/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.05000	4.02900	0
09/03/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.04900	4.02700	0
09/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.99900	3.97700	0
09/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.94900	3.92700	0
09/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.89900	3.87700	0
09/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.84900	3.82700	0
09/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.79900	3.77700	0
09/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.74900	3.72700	0
09/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.69900	3.67700	0
09/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.64900	3.62700	0
09/03/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.59900	3.57700	0
09/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.54900	3.52700	0
09/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.35000	3.32900	0
09/03/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.30000	3.27900	0
09/03/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.29900	3.27700	0
09/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.24900	3.22700	0
09/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.19900	3.17700	0
09/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.14900	3.12700	0
09/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.05000	3.02900	0
09/03/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.04900	3.02700	0
09/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.99900	2.97700	0
09/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.94900	2.92700	0
09/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.89900	2.87700	0
09/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.84900	2.82700	0
09/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.79900	2.77700	0
09/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.74900	2.72700	0
09/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.69900	2.67700	0
09/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.64900	2.62700	0
09/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.59900	2.57700	0
09/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.54900	2.52700	0
09/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.35000	2.32900	0
09/03/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.30000	2.27900	0
09/03/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.29900	2.27700	0
09/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.24900	2.22700	0
09/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.19900	2.17700	0
09/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.14900	2.12700	0
09/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.05000	2.02900	0
09/03/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.04900	2.02700	0
09/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.99900	1.97700	0
09/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.94900	1.92700	0
09/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.89900	1.87800	0
09/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.84900	1.82800	0
09/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.79900	1.77800	0
09/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.75000	1.72800	0
09/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.70000	1.67800	0
09/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.65000	1.62800	0
09/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.60000	1.57800	0
09/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.55000	1.52800	0
09/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
09/03/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.35000	1.32900	0
09/03/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.30000	1.27900	0
09/03/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.30100	1.28000	0
09/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00200	0.00300	0
09/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.25200	1.23000	0
09/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.20200	1.18000	0
09/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
09/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.15200	1.13100	0
09/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00400	0
09/03/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.05000	1.02900	0
09/03/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.05400	1.03200	0
09/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00500	0.00500	0
09/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.00400	0.98300	0
09/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00500	0.00600	0
09/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.95600	0.93500	0
09/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00700	0.00800	0
09/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.90700	0.88700	0
09/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00800	0.01000	0
09/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.85900	0.83900	0
09/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01000	0.01200	0
09/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.81200	0.79200	0
09/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01300	0.01500	0
09/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.76500	0.74500	0
09/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01600	0.01800	0
09/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.71900	0.69900	0
09/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.02000	0.02200	0
09/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.67300	0.65400	0
09/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02400	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.62800	0.60900	0
09/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02900	0.03200	0
09/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.58500	0.56600	0
09/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03600	0.03900	0
09/03/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.45000	0.42900	0
09/03/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.40000	0.37900	0
09/03/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.35000	0.32900	0
09/03/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.30100	0.27900	0
09/03/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.38200	0.36500	0
09/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.08300	0.08800	0
09/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.34600	0.33000	0
09/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.09700	0.10300	0
09/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.31200	0.29600	0
09/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.11300	0.11900	0
09/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.27900	0.26400	0
09/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.13000	0.13700	0
09/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.24900	0.23300	0
09/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.15000	0.15600	0
09/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.22000	0.20500	0
09/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.17100	0.17800	0
09/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.19300	0.18400	0
09/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.19400	0.20700	0
09/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.17200	0.16400	0
09/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.22300	0.23700	0
09/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.15400	0.14700	0
09/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.25500	0.27000	0
09/03/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.26800	0.25900	0
09/03/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.33400	0.34700	0
09/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.13700	0.13100	0
09/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.28800	0.30400	0
09/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.12200	0.11700	0
09/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.32300	0.34000	0
09/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.10800	0.10500	0
09/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.35900	0.37800	0
09/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.09600	0.09400	0
09/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.39700	0.41700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.08500	0.08400	0
09/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.43600	0.45700	0
09/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.07600	0.07500	0
09/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.47700	0.49800	0
09/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.06700	0.06700	0
09/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51800	0.54000	0
09/03/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.65000	1.67100	0
09/03/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.70000	1.72100	0
09/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00400	0.00600	0
09/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.70500	1.72900	0
09/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00400	0.00600	0
09/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.75500	1.77900	0
09/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00400	0.00500	0
09/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.80500	1.82800	0
09/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00500	0
09/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.85400	1.87800	0
09/03/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.95000	1.97100	0
09/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00300	0.00400	0
09/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.95400	1.97700	0
09/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00300	0.00400	0
09/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.00400	2.02700	0
09/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00400	0
09/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.05300	2.07700	0
09/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00200	0.00300	0
09/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.10300	2.12600	0
09/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00200	0.00300	0
09/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.15300	2.17600	0
09/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00200	0.00300	0
09/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.20300	2.22600	0
09/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00200	0.00300	0
09/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.25300	2.27600	0
09/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.30300	2.32500	0
09/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00200	0.00200	0
09/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.35300	2.37500	0
09/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00100	0.00200	0
09/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.40200	2.42500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00200	0
09/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.45200	2.47500	0
09/03/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.65000	3.67100	0
09/03/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.70000	3.72100	0
09/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.70100	3.72300	0
09/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.75100	3.77300	0
09/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.80100	3.82300	0
09/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.85100	3.87300	0
09/03/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.95000	3.97100	0
09/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.95100	3.97300	0
09/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.00100	4.02300	0
09/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.05100	4.07300	0
09/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.10100	4.12300	0
09/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.15100	4.17300	0
09/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.20100	4.22300	0
09/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.25100	4.27300	0
09/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.30100	4.32300	0
09/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.35100	4.37300	0
09/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.40100	4.42300	0
09/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.45100	4.47300	0
09/03/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.65000	5.67100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.70000	5.72100	0
09/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.70100	5.72300	0
09/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.75100	5.77300	0
09/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.80100	5.82300	0
09/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.85100	5.87300	0
09/03/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.95000	5.97100	0
09/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.95100	5.97300	0
09/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.00100	6.02300	0
09/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.05100	6.07300	0
09/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.10100	6.12300	0
09/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.15100	6.17300	0
09/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.20100	6.22300	0
09/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.25100	6.27300	0
09/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.30100	6.32300	0
09/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.35100	6.37300	0
09/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.40100	6.42300	0
09/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.45100	6.47300	0
09/03/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.65000	7.67100	0
09/03/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.70000	7.72100	0
09/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.70100	7.72300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.75100	7.77300	0
09/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.80100	7.82300	0
09/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.85100	7.87300	0
09/03/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.95000	7.97100	0
09/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.95100	7.97300	0
09/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.00100	8.02300	0
09/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.05100	8.07300	0
09/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.10100	8.12300	0
09/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.15100	8.17300	0
09/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.20100	8.22300	0
09/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.25100	8.27300	0
09/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.30100	8.32300	0
09/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.35100	8.37300	0
09/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.40100	8.42300	0
09/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.45100	8.47300	0
09/03/2010	CAD/ R On 14-June-10			Foreign Exchange Future	7.31250	7.26180	1,370
09/03/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.23100	0.20200	0
09/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.16900	0.19000	0
09/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.20300	0.18100	0
09/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.19100	0.21900	0
09/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.18200	0.16200	0
09/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.22000	0.25000	0
10/03/2010	\$ / R On 14-March-11			Foreign Exchange Future	7.91370	7.92870	0
10/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.73600	4.75100	0
10/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.00200	4.01600	0
10/03/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.95200	3.96600	0
10/03/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.03000	4.04500	0
10/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.85200	3.86600	0
10/03/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.93000	3.94500	0
10/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.88000	3.89500	0
10/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.95800	3.97300	0
10/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.90800	3.92300	0
10/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.85800	3.87300	0
10/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.93600	3.95200	0
10/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.88600	3.90200	0
10/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.83600	3.85200	0
10/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.78600	3.80200	0
10/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.73700	3.75200	0
10/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00100	0
10/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.68700	3.70200	0
10/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00100	0
10/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.63700	3.65200	0
10/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
10/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.58700	3.60200	0
10/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
10/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.53700	3.55200	0
10/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00100	0
10/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.48700	3.50300	0
10/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.43700	3.45300	0
10/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.38700	3.40300	0
10/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.33700	3.35300	0
10/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.28800	3.30300	0
10/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
10/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.98000	2.99500	0
10/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.93000	2.94500	0
10/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.88000	2.89500	0
10/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.95900	2.97400	0
10/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.90900	2.92400	0
10/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.85900	2.87400	0
10/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.93900	2.95500	0
10/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.88900	2.90500	0
10/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.84000	2.85500	0
10/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00400	0
10/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.79000	2.80500	0
10/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00400	0
10/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.74000	2.75600	0
10/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00500	0
10/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.69100	2.70600	0
10/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00500	0
10/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.64100	2.65600	0
10/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00500	0
10/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.59100	2.60700	0
10/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00600	0.00600	0
10/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.54200	2.55700	0
10/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00600	0
10/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.49200	2.50700	0
10/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00700	0.00600	0
10/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.44200	2.45800	0
10/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00700	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.39300	2.40800	0
10/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00700	0
10/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.34300	2.35900	0
10/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00800	0.00800	0
10/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.29400	2.30900	0
10/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.00800	0
10/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.98000	1.99600	0
10/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.93000	1.94600	0
10/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.88100	1.89600	0
10/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00100	0
10/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.96400	1.97900	0
10/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
10/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.91400	1.92900	0
10/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
10/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.86500	1.88000	0
10/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
10/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.94900	1.96500	0
10/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01400	0.01400	0
10/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.90100	1.91600	0
10/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01600	0.01500	0
10/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.85300	1.86800	0
10/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01800	0.01700	0
10/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.80500	1.82000	0
10/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02000	0.01900	0
10/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.75700	1.77200	0
10/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02200	0.02100	0
10/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.71000	1.72500	0
10/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02500	0.02400	0
10/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.66200	1.67700	0
10/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02700	0.02600	0
10/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.61500	1.63000	0
10/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.03000	0.02900	0
10/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.56900	1.58300	0
10/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03400	0.03200	0
10/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.52200	1.53700	0
10/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03700	0.03600	0
10/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.47600	1.49000	0
10/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.04100	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.43100	1.44500	0
10/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04600	0.04400	0
10/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.38500	1.39900	0
10/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.05000	0.04800	0
10/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.34000	1.35400	0
10/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05500	0.05300	0
10/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.98900	1.00300	0
10/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01000	0.00800	0
10/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.94200	0.95500	0
10/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01300	0.01000	0
10/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.89500	0.90800	0
10/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01600	0.01300	0
10/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.00700	1.01900	0
10/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04900	0.04600	0
10/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.96500	0.97700	0
10/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05700	0.05400	0
10/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.92400	0.93500	0
10/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06600	0.06200	0
10/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.04100	1.05300	0
10/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.10600	0.10200	0
10/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.00300	1.01500	0
10/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11800	0.11400	0
10/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.96600	0.97700	0
10/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13100	0.12600	0
10/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.93000	0.94100	0
10/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14500	0.14000	0
10/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.89500	0.90500	0
10/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.16000	0.15400	0
10/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.86000	0.87100	0
10/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.17500	0.17000	0
10/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.82700	0.83700	0
10/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.19200	0.18600	0
10/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.79500	0.80400	0
10/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.21000	0.20300	0
10/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.76400	0.77300	0
10/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.22900	0.22200	0
10/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.73300	0.74200	0
10/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24800	0.24100	0
10/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.70400	0.71200	0
10/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26900	0.26100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.67500	0.68300	0
10/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.29000	0.28200	0
10/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.64800	0.65500	0
10/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.31300	0.30400	0
10/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.62100	0.62800	0
10/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.33600	0.32700	0
10/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.24200	0.24700	0
10/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.26300	0.25200	0
10/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.22200	0.22700	390
10/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.29300	0.28200	130
10/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.20400	0.20900	100
10/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.32500	0.31400	0
10/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.36400	0.36900	0
10/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.40600	0.39600	0
10/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.34500	0.35000	0
10/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.43700	0.42700	0
10/03/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.32800	0.33200	0
10/03/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.47000	0.45900	0
10/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.46100	0.46600	0
10/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.52600	0.51500	0
10/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.44300	0.44800	0
10/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.55800	0.54700	0
10/03/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.55400	0.56300	0
10/03/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.59000	0.58400	0
10/03/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.53200	0.54000	0
10/03/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.61800	0.61100	0
10/03/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.51000	0.51800	0
10/03/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.64600	0.63900	0
10/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.37900	0.38300	0
10/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.69400	0.68200	0
10/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.36400	0.36800	4,400
10/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.72900	0.71700	0
10/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.35100	0.35400	0
10/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.76600	0.75300	0
10/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.33800	0.34100	0
10/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.80300	0.79000	0
10/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.32500	0.32800	0
10/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.84000	0.82700	0
10/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.31300	0.31600	0
10/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.87800	0.86500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.30200	0.30500	0
10/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.91700	0.90400	0
10/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.29100	0.29400	0
10/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.95600	0.94300	0
10/03/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.28000	0.28300	0
10/03/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.99500	0.98200	0
10/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.27000	0.27300	0
10/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.03500	1.02200	0
10/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.26100	0.26300	117
10/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.07600	1.06200	0
10/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.04200	0.04300	0
10/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.16300	1.14800	0
10/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.13700	0.14000	3,000
10/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.17900	1.16700	0
10/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03600	0.03700	0
10/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.25700	1.24200	0
10/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03400	0.03500	0
10/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.30500	1.29000	0
10/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03200	0.03300	0
10/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.35300	1.33800	0
10/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03000	0.03100	0
10/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.40100	1.38600	0
10/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02800	0.02900	0
10/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.44900	1.43400	0
10/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.10600	0.10900	0
10/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.44800	1.43600	0
10/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.19200	0.19400	0
10/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.45700	1.44300	0
10/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.18600	0.18800	330
10/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.50100	1.48700	0
10/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.09400	0.09700	0
10/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.58600	1.57400	0
10/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.17400	0.17600	0
10/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.58900	1.57500	0
10/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01900	0.02000	0
10/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.74000	1.72500	0
10/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.08400	0.08600	0
10/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.72600	1.71300	0
10/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.01700	0.01800	0
10/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.83800	1.82300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.01600	0.01700	26,596
10/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.88700	1.87200	0
10/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.01600	0.01600	0
10/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.93700	1.92100	0
10/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.14600	0.14700	0
10/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.86100	1.84600	0
10/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.14200	0.14300	0
10/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.90700	1.89200	0
10/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.01200	0.01300	0
10/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.08300	2.06800	0
10/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.01100	0.01200	0
10/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.13200	2.11700	0
10/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.06300	0.06500	0
10/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.10500	2.09200	0
10/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.06100	0.06200	0
10/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.15300	2.13900	0
10/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.05800	0.06000	0
10/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.20000	2.18700	0
10/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.12000	0.12100	0
10/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.18500	2.17000	0
10/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11600	0.11800	0
10/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.23100	2.21700	0
10/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.11300	0.11400	0
10/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.27800	2.26300	0
10/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10900	0.11100	300
10/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.32400	2.31000	0
10/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.10600	0.10700	0
10/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.37100	2.35600	0
10/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.10300	0.10400	0
10/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.41800	2.40300	0
10/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.10000	0.10100	0
10/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.46500	2.45000	0
10/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.09700	0.09900	0
10/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.51200	2.49800	0
10/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.09500	0.09600	0
10/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.56000	2.54500	0
10/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.09200	0.09300	0
10/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.60700	2.59200	0
10/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.08900	0.09100	0
10/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.65400	2.64000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.08700	0.08800	0
10/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.70200	2.68700	0
10/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.08500	0.08600	0
10/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.75000	2.73500	0
10/03/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.08200	0.08300	0
10/03/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.79700	2.78200	0
10/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.02300	3.00700	0
10/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.07300	3.05700	0
10/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.12300	3.10700	0
10/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.17300	3.15700	0
10/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.22300	3.20700	0
10/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.27200	3.25600	0
10/03/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.44800	3.43400	0
10/03/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.49800	3.48400	0
10/03/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.54800	3.53400	0
10/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.47200	3.45600	0
10/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.06300	0.06300	0
10/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.32800	3.31200	0
10/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.57200	3.55600	0
10/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.62200	3.60600	0
10/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.67200	3.65600	0
10/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.72200	3.70600	0
10/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.77200	3.75600	0
10/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.82200	3.80600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.87100	3.85600	0
10/03/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	4.03800	4.02400	0
10/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.92100	3.90500	0
10/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.97100	3.95500	0
10/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.02100	4.00500	0
10/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.07100	4.05500	0
10/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.12100	4.10500	0
10/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.01500	0.01600	0
10/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.05700	4.04300	0
10/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.01400	0.01500	0
10/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.10600	4.09200	0
10/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.01400	0.01400	0
10/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.15600	4.14100	0
10/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.04400	0.04500	0
10/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.10900	4.09400	0
10/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.04300	0.04400	0
10/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.15800	4.14300	0
10/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.04200	0.04300	0
10/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.20700	4.19200	0
10/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.04100	0.04200	0
10/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.25600	4.24100	0
10/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.04000	0.04000	0
10/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.30500	4.28900	0
10/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.03900	0.03900	0
10/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.35400	4.33800	0
10/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.03800	0.03800	0
10/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.40300	4.38700	0
10/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.03700	0.03700	0
10/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.45200	4.43600	0
10/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.03600	0.03700	0
10/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.50100	4.48600	0
10/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.03500	0.03600	0
10/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.55000	4.53500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.03400	0.03500	0
10/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.59900	4.58400	0
10/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.03300	0.03400	0
10/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.64800	4.63300	0
10/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.03300	0.03300	0
10/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.69800	4.68200	0
10/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.03200	0.03200	0
10/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.74700	4.73100	0
10/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.02100	5.00500	0
10/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.07100	5.05500	0
10/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.12100	5.10500	0
10/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.17100	5.15500	0
10/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.22100	5.20500	0
10/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.27100	5.25500	0
10/03/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.44800	5.43400	0
10/03/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.49800	5.48400	0
10/03/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.54800	5.53400	0
10/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.47100	5.45500	0
10/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.02500	0.02500	0
10/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.29000	5.27400	0
10/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.57100	5.55500	0
10/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.62100	5.60500	0
10/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.67100	5.65500	0
10/03/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.84800	5.83400	0
10/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.77100	5.75500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.82100	5.80500	0
10/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.87100	5.85500	0
10/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.92100	5.90500	0
10/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.97100	5.95500	0
10/03/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.14800	6.13400	0
10/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.07100	6.05500	0
10/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.12100	6.10500	0
10/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.04300	6.02800	0
10/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.09300	6.07800	0
10/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.14300	6.12800	0
10/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01700	0.01700	0
10/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.08200	6.06600	0
10/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01600	0.01700	0
10/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.13100	6.11600	0
10/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01500	0.01600	0
10/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.18000	6.16500	0
10/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01500	0.01500	0
10/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.23000	6.21400	0
10/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.01400	0.01400	0
10/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.27900	6.26300	0
10/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01300	0.01300	0
10/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.32800	6.31200	0
10/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.01200	0.01300	0
10/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.37700	6.36200	0
10/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01200	0.01200	0
10/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.42700	6.41100	0
10/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01100	0.01100	0
10/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.47600	6.46000	0
10/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.01100	0.01100	0
10/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.52600	6.51000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.01000	0.01000	0
10/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.57500	6.55900	0
10/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00900	0.01000	0
10/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.62400	6.60900	0
10/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00900	0.00900	0
10/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.67400	6.65800	0
10/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00800	0.00900	0
10/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.72300	6.70800	0
10/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.02100	7.00500	0
10/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.07100	7.05500	0
10/03/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.24800	7.23400	0
10/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.17100	7.15500	0
10/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.22100	7.20500	0
10/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.27100	7.25500	0
10/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.26900	7.25300	0
10/03/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.99800	7.98400	0
10/03/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	8.04800	8.03400	0
10/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.97100	7.95500	0
10/03/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.14800	8.13400	0
10/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.07100	8.05500	0
10/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.12100	8.10500	0
10/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.04200	8.02700	0
10/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.09200	8.07700	0
10/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.14200	8.12700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.06700	8.05100	0
10/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.11700	8.10100	0
10/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.16600	8.15000	0
10/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.21600	8.20000	0
10/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.26600	8.25000	0
10/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.31600	8.30000	0
10/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.36600	8.35000	0
10/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.41600	8.40000	0
10/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.46600	8.45000	0
10/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.51600	8.50000	0
10/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.56600	8.55000	0
10/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.61600	8.60000	0
10/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.66600	8.65000	0
10/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.71600	8.70000	0
10/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.02100	9.00500	0
10/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.07100	9.05500	0
10/03/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.24800	9.23400	0
10/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.17100	9.15500	0
10/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.22100	9.20500	0
10/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.27100	9.25500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.97100	9.95500	0
10/03/2010	£ / R On 13-September-10			Foreign Exchange Future	11.42240	11.48740	2,690
10/03/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	3.20300	3.26600	0
10/03/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.33700	3.40200	0
10/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	3.10300	3.16600	0
10/03/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.05300	3.11600	0
10/03/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.18800	3.25200	0
10/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.08800	3.15200	0
10/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.03800	3.10200	0
10/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	2.98800	3.05300	0
10/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00200	0
10/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.88800	2.95300	0
10/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
10/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.83900	2.90300	0
10/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	2.60300	2.66600	0
10/03/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	2.55300	2.61600	0
10/03/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.68900	2.75300	0
10/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.63900	2.70400	0
10/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
10/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.58900	2.65400	0
10/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00300	0
10/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.54000	2.60400	0
10/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.49000	2.55400	0
10/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.44000	2.50400	0
10/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.39000	2.45500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00400	0
10/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.34100	2.40500	0
10/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.29100	2.35500	0
10/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.24200	2.30600	0
10/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00500	0.00500	0
10/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.19200	2.25600	0
10/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00500	0.00500	0
10/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.14200	2.20700	0
10/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00600	0
10/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.09300	2.15700	0
10/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00600	0.00600	0
10/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.04300	2.10700	0
10/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00600	0.00600	0
10/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	1.99400	2.05800	0
10/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00700	0.00700	0
10/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.94500	2.00900	0
10/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00800	0.00800	0
10/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.89500	1.95900	0
10/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00800	0.00800	0
10/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.84600	1.91000	0
10/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00900	0.00900	0
10/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.79600	1.86000	0
10/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00900	0.00900	0
10/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.74700	1.81100	0
10/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.01000	0.01000	0
10/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.69800	1.76200	0
10/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.01100	0.01100	0
10/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.64900	1.71300	0
10/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.01200	0.01200	0
10/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.60000	1.66400	0
10/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01300	0.01300	0
10/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.55100	1.61500	0
10/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01400	0.01400	0
10/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.50200	1.56600	0
10/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01500	0.01500	0
10/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.45300	1.51700	0
10/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01600	0.01600	0
10/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.40500	1.46800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01800	0.01700	0
10/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.35600	1.42000	0
10/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01900	0.01900	0
10/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.30800	1.37100	0
10/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.02100	0.02000	0
10/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.26000	1.32300	0
10/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.02300	0.02200	0
10/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.21200	1.27500	0
10/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.02500	0.02400	0
10/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.16400	1.22600	0
10/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.02700	0.02500	0
10/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.11600	1.17900	0
10/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02900	0.02800	0
10/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.06900	1.13100	0
10/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.03200	0.03000	0
10/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.02400	1.08400	0
10/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.03700	0.03300	0
10/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.98000	1.03600	0
10/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.04300	0.03500	0
10/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.93700	0.99200	0
10/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.05000	0.04100	0
10/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.89500	0.94900	0
10/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.05800	0.04800	0
10/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.85300	0.90600	0
10/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.06600	0.05500	0
10/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.81200	0.86500	0
10/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.07500	0.06400	0
10/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.77300	0.82400	0
10/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.08600	0.07300	0
10/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.73400	0.78400	0
10/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.09700	0.08300	0
10/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.69600	0.74500	0
10/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.10900	0.09400	0
10/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.66000	0.70700	0
10/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.12300	0.10600	0
10/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.62400	0.67000	0
10/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.13700	0.11900	0
10/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.59000	0.63400	0
10/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.15300	0.13300	0
10/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.55600	0.59900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.16900	0.14800	0
10/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.52400	0.56600	0
10/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.18700	0.16500	0
10/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.49300	0.53400	0
10/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.20600	0.18300	0
10/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.46300	0.50200	0
10/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.22600	0.20100	0
10/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.43500	0.47200	0
10/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.24800	0.22100	0
10/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.40800	0.44400	0
10/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.27100	0.24300	0
10/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.38100	0.41600	0
10/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.29400	0.26500	0
10/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.35600	0.39000	0
10/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.31900	0.28900	0
10/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.33600	0.36500	0
10/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.34900	0.31400	0
10/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.31700	0.34100	0
10/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.38000	0.34000	0
10/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.29900	0.32100	0
10/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.41200	0.37000	0
10/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.28200	0.30300	0
10/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.44500	0.40200	0
10/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.26600	0.28600	0
10/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.47900	0.43500	0
10/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.25100	0.27000	0
10/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.51400	0.46900	0
10/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.23700	0.25400	0
10/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.55000	0.50300	0
10/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.22400	0.24000	0
10/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.58700	0.53900	0
10/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.21200	0.22700	0
10/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.62500	0.57600	0
10/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.20000	0.21400	0
10/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.66300	0.61300	0
10/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.18900	0.20200	0
10/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.70200	0.65100	0
10/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.17900	0.19100	0
10/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.74200	0.69000	0
10/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.16900	0.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.78200	0.73000	0
10/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.16000	0.17100	0
10/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.82300	0.77000	0
10/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.15200	0.16200	0
10/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.86500	0.81100	0
10/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.14400	0.15400	0
10/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.90700	0.85300	0
10/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.13700	0.14600	28
10/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.95000	0.89500	0
10/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.13000	0.13800	0
10/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.99300	0.93700	0
10/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.12300	0.13100	0
10/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.03600	0.98000	0
10/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.11700	0.12500	0
10/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	1.08000	1.02400	0
10/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.11100	0.11800	0
10/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	1.12400	1.06700	0
10/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.10600	0.11300	0
10/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.16900	1.11200	0
10/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.10100	0.10700	0
10/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.21400	1.15600	0
10/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.09600	0.10200	0
10/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.25900	1.20100	0
10/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.09200	0.09700	8,032
10/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.30500	1.24600	0
10/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.08700	0.09300	0
10/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.35000	1.29200	0
10/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.08300	0.08800	0
10/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.39600	1.33700	0
10/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.08000	0.08400	0
10/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.44300	1.38300	0
10/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.07600	0.08000	0
10/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.48900	1.42900	0
10/03/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.20800	0.22500	0
10/03/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	1.46600	1.41800	0
10/03/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.07300	0.07700	0
10/03/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	1.53600	1.47600	0
10/03/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.22300	0.21500	0
10/03/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	1.53100	1.45800	0
10/03/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.07000	0.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	1.58300	1.52300	0
10/03/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.21300	0.20500	0
10/03/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	1.57100	1.49800	0
10/03/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.06700	0.07000	0
10/03/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	1.63000	1.56900	0
10/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.06400	0.06700	0
10/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.67700	1.61600	0
10/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.06100	0.06500	0
10/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.72400	1.66400	0
10/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.05900	0.06200	0
10/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.77200	1.71100	0
10/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.05700	0.06000	0
10/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.82000	1.75900	0
10/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.05400	0.05700	0
10/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.86700	1.80600	0
10/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.05200	0.05500	0
10/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.91500	1.85400	0
10/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.05000	0.05300	0
10/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.96300	1.90200	0
10/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.04800	0.05100	0
10/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	2.01100	1.95000	0
10/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.04500	0.04900	0
10/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	2.05800	1.99800	0
10/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.04300	0.04700	0
10/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.10600	2.04600	0
10/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.04000	0.04400	0
10/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.15300	2.09300	0
10/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.03700	0.04100	11,194
10/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.20000	2.14000	0
10/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.03500	0.03900	0
10/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.24800	2.18800	0
10/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.03300	0.03600	0
10/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.29600	2.23500	0
10/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.03100	0.03400	0
10/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.34400	2.28300	0
10/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.02900	0.03200	0
10/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.39200	2.33100	0
10/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.02700	0.03000	0
10/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.44000	2.37900	0
10/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.02500	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.48800	2.42700	0
10/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.02300	0.02600	0
10/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.53600	2.47500	0
10/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02200	0.02400	0
10/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.58500	2.52300	0
10/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.02000	0.02300	0
10/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.63300	2.57200	0
10/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.01900	0.02100	0
10/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.68200	2.62000	0
10/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.01800	0.02000	0
10/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.73100	2.66900	0
10/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.01700	0.01900	0
10/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.78000	2.71800	0
10/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.01600	0.01700	0
10/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.82900	2.76600	0
10/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.01400	0.01600	0
10/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.87700	2.81500	0
10/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.01400	0.01500	0
10/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.92700	2.86400	0
10/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.01300	0.01400	0
10/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.97600	2.91300	0
10/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.01200	0.01300	0
10/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	3.02500	2.96200	0
10/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.01100	0.01200	0
10/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.07400	3.01100	0
10/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.01000	0.01100	0
10/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.12300	3.06000	0
10/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.01000	0.01100	8,032
10/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.17300	3.11000	0
10/03/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	3.39700	3.33500	0
10/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00800	0.00900	0
10/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.27100	3.20800	0
10/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00800	0.00900	0
10/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.32100	3.25800	0
10/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00700	0.00800	0
10/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.37000	3.30700	0
10/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00700	0.00800	0
10/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.42000	3.35700	0
10/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.46900	3.40600	0
10/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00600	0.00700	0
10/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.51900	3.45600	0
10/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00600	0.00600	0
10/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.56900	3.50500	0
10/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00500	0.00600	0
10/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.61800	3.55500	0
10/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00500	0.00500	0
10/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.66800	3.60400	0
10/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00400	0.00500	0
10/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.71700	3.65400	0
10/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00400	0.00500	0
10/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.76700	3.70400	0
10/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.81700	3.75300	0
10/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.86700	3.80300	0
10/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00300	0.00400	0
10/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.91600	3.85300	0
10/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00300	0.00400	0
10/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.96600	3.90300	0
10/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	4.01600	3.95200	0
10/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.06600	4.00200	0
10/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.11600	4.05200	0
10/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.16600	4.10200	0
10/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.21600	4.15200	0
10/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00300	0
10/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.26500	4.20200	0
10/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.31500	4.25100	0
10/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.36500	4.30100	0
10/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.41500	4.35100	0
10/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.46500	4.40100	0
10/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.51500	4.45100	0
10/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.56500	4.50100	0
10/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.61500	4.55100	0
10/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.66500	4.60100	0
10/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.71500	4.65100	0
10/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.76500	4.70100	0
10/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.81500	4.75100	0
10/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.86500	4.80100	0
10/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00200	0
10/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.91400	4.85100	0
10/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.96400	4.90000	0
10/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	5.01400	4.95000	0
10/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.06400	5.00000	0
10/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.11400	5.05000	0
10/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.16400	5.10000	0
10/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.21400	5.15000	0
10/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.26400	5.20000	0
10/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.31400	5.25000	0
10/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.36400	5.30000	0
10/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.41400	5.35000	0
10/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.46400	5.40000	0
10/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.51400	5.45000	0
10/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.56400	5.50000	0
10/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.61400	5.55000	0
10/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.66400	5.60000	0
10/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.71400	5.65000	0
10/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.76400	5.70000	0
10/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.81400	5.75000	0
10/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.86400	5.80000	0
10/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.91400	5.85000	0
10/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.96400	5.90000	0
10/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	6.01400	5.95000	0
10/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.06400	6.00000	0
10/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.11400	6.05000	0
10/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.16400	6.10000	0
10/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.21400	6.15000	0
10/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	11,194
10/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.26400	6.20000	0
10/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.31400	6.25000	0
10/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.36400	6.30000	0
10/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.41400	6.35000	0
10/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.46400	6.40000	0
10/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.51400	6.45000	0
10/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.56400	6.50000	0
10/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.61400	6.55000	0
10/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.66400	6.60000	0
10/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.71300	6.65000	0
10/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.76300	6.70000	0
10/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.81300	6.74900	0
10/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.86300	6.79900	0
10/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.91300	6.84900	0
10/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.96300	6.89900	0
10/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	7.01300	6.94900	0
10/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.06300	6.99900	0
10/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.11300	7.04900	0
10/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.16300	7.09900	0
10/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.21300	7.14900	0
10/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.26300	7.19900	0
10/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.31300	7.24900	0
10/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.36300	7.29900	0
10/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.41300	7.34900	0
10/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.46300	7.39900	0
10/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.51300	7.44900	0
10/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.56300	7.49900	0
10/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.61300	7.54900	0
10/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.66300	7.59900	0
10/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.71300	7.64900	0
10/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.76300	7.69900	0
10/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.81300	7.74900	0
10/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.86300	7.79900	0
10/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.91300	7.84900	0
10/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.96300	7.89900	0
10/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	8.01300	7.94900	0
10/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.06300	7.99900	0
10/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.11300	8.04900	0
10/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.16300	8.09900	0
10/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.21300	8.14900	0
10/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.26300	8.19900	0
10/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.31300	8.24900	0
10/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.36300	8.29900	0
10/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.41300	8.34900	0
10/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.46300	8.39900	0
10/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.51300	8.44900	0
10/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.56300	8.49900	0
10/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.61300	8.54900	0
10/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.66300	8.59900	0
10/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.71300	8.64900	0
10/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.76300	8.69900	0
10/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.81300	8.74900	0
10/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.86300	8.79900	0
10/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.91300	8.84900	0
10/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.96300	8.89900	0
10/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	9.01300	8.94900	0
10/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.06300	8.99900	0
10/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.11300	9.04900	0
10/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.16300	9.09900	0
10/03/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	9.39700	9.33500	0
10/03/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	9.44700	9.38500	0
10/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.31300	9.24900	0
10/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.36300	9.29900	0
10/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.41300	9.34900	0
10/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.46300	9.39900	0
10/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.51300	9.44900	0
10/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.56300	9.49900	0
10/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.61300	9.54900	0
10/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.66300	9.59900	0
10/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.71300	9.64900	0
10/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.76300	9.69900	0
10/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.81300	9.74900	0
10/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.86300	9.79900	0
10/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.91300	9.84900	0
10/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.96300	9.89900	0
10/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	10.01300	9.94900	0
10/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.06300	9.99900	0
10/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.11300	10.04900	0
10/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.16300	10.09900	0
10/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.21300	10.14900	0
10/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.26300	10.19900	0
10/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.31300	10.24900	0
10/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.36300	10.29900	0
10/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.41300	10.34900	0
10/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.46300	10.39900	0
10/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.51300	10.44900	0
10/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.56300	10.49900	0
10/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.61300	10.54900	0
10/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.66300	10.59900	0
10/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.71300	10.64900	0
10/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.76300	10.69900	0
10/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.81300	10.74900	0
10/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.86300	10.79900	0
10/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.91300	10.84900	0
10/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.96300	10.89900	0
10/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	11.01300	10.94900	0
10/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.06300	10.99900	0
10/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.11300	11.04900	0
10/03/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08300	0.08400	0
10/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01312	0.01412	0
10/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00012	0.00012	0
10/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00505	0.00589	0
10/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00205	0.00189	0
10/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00177	0.00209	0
10/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00877	0.00809	0
10/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.59430	10.58360	180
10/03/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	2.98000	2.96900	0
10/03/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	2.93000	2.91900	0
10/03/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	2.88000	2.86900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	2.83000	2.81900	0
10/03/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.95300	2.94200	0
10/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.90300	2.89200	0
10/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.85300	2.84200	0
10/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.80300	2.79200	0
10/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.75300	2.74200	0
10/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.70300	2.69200	0
10/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.65300	2.64300	0
10/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.43000	2.41900	0
10/03/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.55400	2.54300	0
10/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.50400	2.49300	0
10/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.45400	2.44300	0
10/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.75700	2.74600	0
10/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01200	0
10/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.70700	2.69700	0
10/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01300	0
10/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.65800	2.64700	0
10/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01300	0
10/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.60900	2.59800	0
10/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01500	0.01400	0
10/03/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.03000	2.01900	0
10/03/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.51000	2.49900	0
10/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01500	0
10/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.10500	2.09400	0
10/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.41100	2.40000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01600	0
10/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.36200	2.35100	0
10/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01800	0.01700	0
10/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.95500	1.94500	0
10/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00300	0
10/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.90600	1.89500	0
10/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.21400	2.20300	0
10/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.01900	0
10/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.80600	1.79500	0
10/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.75700	1.74600	0
10/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.06700	2.05600	0
10/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02200	0
10/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.65700	1.64600	0
10/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.43000	1.41900	0
10/03/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.55800	1.54700	0
10/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00500	0
10/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.50900	1.49700	0
10/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00600	0.00500	0
10/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.45900	1.44800	0
10/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00600	0.00600	0
10/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.78400	1.77300	0
10/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04000	0.03900	0
10/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.73800	1.72600	0
10/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04400	0.04200	0
10/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.69200	1.68100	0
10/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04800	0.04700	0
10/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.64700	1.63500	0
10/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05300	0.05100	0
10/03/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.03000	1.01900	0
10/03/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.55700	1.54500	0
10/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.06300	0.06100	0
10/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.11500	1.10400	0
10/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01200	0.01200	0
10/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.46900	1.45700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.07500	0.07300	0
10/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.42500	1.41300	0
10/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.08100	0.07900	0
10/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.97100	0.96000	0
10/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01800	0.01800	0
10/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.92500	0.91400	0
10/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02200	0.02200	0
10/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.29800	1.28500	0
10/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10400	0.10100	0
10/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.83500	0.82400	0
10/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03200	0.03200	0
10/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.79200	0.78100	0
10/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03900	0.03900	0
10/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.17500	1.16200	0
10/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.13100	0.12800	0
10/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.70800	0.69700	0
10/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.05500	0.05500	0
10/03/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.43000	0.42000	0
10/03/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.62800	0.61800	0
10/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.07500	0.07600	0
10/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.59000	0.58000	0
10/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.08700	0.08800	0
10/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.55300	0.54300	0
10/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.10000	0.10100	0
10/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.96100	0.94800	0
10/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.21700	0.21400	0
10/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.92900	0.91600	0
10/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.23500	0.23200	0
10/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.89700	0.88500	0
10/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.25300	0.25100	0
10/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.86700	0.85400	0
10/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.27300	0.27000	0
10/03/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.06600	0.06500	0
10/03/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.03600	0.04600	0
10/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.80800	0.79600	0
10/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.31400	0.31200	0
10/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.33500	0.32600	0
10/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.23200	0.23400	0
10/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.75300	0.74100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.35900	0.35700	0
10/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.72600	0.71400	0
10/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.38200	0.38000	0
10/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.26500	0.25700	20
10/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.31200	0.31500	271
10/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.24600	0.23900	0
10/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.34300	0.34700	0
10/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.65200	0.64000	0
10/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.45800	0.45600	0
10/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.21300	0.20600	0
10/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.41000	0.41400	0
10/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.19800	0.19100	0
10/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.44500	0.44900	0
10/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.58400	0.57300	0
10/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.54000	0.53900	0
10/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.17100	0.16500	0
10/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.51800	0.52300	0
10/03/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.57000	0.58100	0
10/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.14700	0.14300	0
10/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.59400	0.60100	0
10/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.13700	0.13300	0
10/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.63400	0.64100	0
10/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.12800	0.12300	0
10/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.67500	0.68100	0
10/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.47700	0.46700	0
10/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.73300	0.73300	0
10/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.46100	0.45200	0
10/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.76700	0.76800	0
10/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.44600	0.43700	0
10/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.80200	0.80300	0
10/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.43200	0.42300	0
10/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.83800	0.83900	0
10/03/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.97000	0.98100	0
10/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.40500	0.39700	0
10/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.91100	0.91300	0
10/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.07800	0.07600	0
10/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.97500	0.98400	0
10/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.38100	0.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.98700	0.98800	0
10/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.36900	0.36100	0
10/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.02500	1.02700	0
10/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.06400	0.06200	25
10/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.11100	1.12000	0
10/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.06000	0.05800	0
10/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.15700	1.16600	0
10/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.33700	0.32900	0
10/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.14300	1.14500	0
10/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.05300	0.05100	0
10/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.25000	1.25900	0
10/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.05000	0.04800	0
10/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.29700	1.30600	0
10/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.30800	0.30100	0
10/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.26400	1.26700	0
10/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.04400	0.04300	0
10/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.39100	1.40100	0
10/03/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.57000	1.58100	0
10/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.16300	0.15500	0
10/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.40300	1.40700	0
10/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.03900	0.03800	0
10/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.48600	1.49600	0
10/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.03700	0.03600	0
10/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.53400	1.54400	0
10/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.03500	0.03400	0
10/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.58200	1.59200	0
10/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.26000	0.25400	0
10/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.51600	1.52000	0
10/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.25300	0.24700	0
10/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.55900	1.56300	0
10/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.24600	0.24000	0
10/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.60200	1.60600	0
10/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.23900	0.23400	0
10/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.64500	1.65000	0
10/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.23300	0.22800	0
10/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.68900	1.69400	0
10/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.22700	0.22200	0
10/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.73300	1.73800	0
10/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.02400	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.92100	1.93100	0
10/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.21600	0.21100	0
10/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.82200	1.82700	0
10/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.21000	0.20600	0
10/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.86600	1.87200	0
10/03/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	2.27000	2.28100	0
10/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.19500	0.19100	0
10/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.00100	2.00700	0
10/03/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.42000	2.43100	0
10/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.18200	0.17800	0
10/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.13800	2.14400	0
10/03/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
10/03/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.52000	2.53100	0
10/03/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.62000	2.63100	0
10/03/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.67000	2.68100	0
10/03/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.72000	2.73100	0
10/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.15600	0.15300	0
10/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.41200	2.41900	0
10/03/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.82000	2.83100	0
10/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.14800	0.14500	0
10/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.50400	2.51100	0
10/03/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.92000	2.93100	0
10/03/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.97000	2.98100	0
10/03/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	3.02000	3.03100	0
10/03/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	3.07000	3.08100	0
10/03/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	3.12000	3.13100	0
10/03/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	3.17000	3.18100	0
10/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.05100	3.06200	0
10/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.10100	3.11200	0
10/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.15000	3.16100	0
10/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.20000	3.21100	0
10/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.25000	3.26100	0
10/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.30000	3.31100	0
10/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00300	0.00200	0
10/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.35000	3.36000	0
10/03/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.57000	3.58100	0
10/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.44900	3.46000	0
10/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.49900	3.51000	0
10/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.54900	3.56000	0
10/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.09800	0.09600	0
10/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.35400	3.36200	0
10/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.09600	0.09400	0
10/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.40200	3.41000	0
10/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.09400	0.09200	0
10/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.45000	3.45800	0
10/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.09200	0.09000	0
10/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.49800	3.50600	0
10/03/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.97000	3.98100	0
10/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.08900	0.08700	0
10/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.59500	3.60300	0
10/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.89800	3.90900	0
10/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.08500	0.08300	0
10/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.69100	3.69900	0
10/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.08400	0.08200	0
10/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.74000	3.74800	0
10/03/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	4.27000	4.28100	0
10/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.07900	0.07700	0
10/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.88500	3.89300	0
10/03/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.42000	4.43100	0
10/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.07500	0.07300	0
10/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.03100	4.03900	0
10/03/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.62000	4.63100	0
10/03/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.67000	4.68100	0
10/03/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.72000	4.73100	0
10/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.06600	0.06400	0
10/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.32200	4.33000	0
10/03/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.82000	4.83100	0
10/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.06300	0.06100	0
10/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.41900	4.42700	0
10/03/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.92000	4.93100	0
10/03/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.97000	4.98100	0
10/03/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	5.02000	5.03100	0
10/03/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	5.07000	5.08100	0
10/03/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	5.12000	5.13100	0
10/03/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	5.17000	5.18100	0
10/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.04700	5.05800	0
10/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.09700	5.10800	0
10/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.14700	5.15800	0
10/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.19700	5.20800	0
10/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.24700	5.25800	0
10/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.29700	5.30800	0
10/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.34700	5.35800	0
10/03/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.57000	5.58100	0
10/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.44700	5.45800	0
10/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.49700	5.50800	0
10/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.54700	5.55800	0
10/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.04300	0.04100	0
10/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.29900	5.30700	0
10/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.04200	0.04100	0
10/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.34800	5.35700	0
10/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.04100	0.04000	0
10/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.39700	5.40600	0
10/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.04000	0.03900	0
10/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.44600	5.45500	0
10/03/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.97000	5.98100	0
10/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.03900	0.03800	0
10/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.54500	5.55400	0
10/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.89700	5.90800	0
10/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.03700	0.03600	0
10/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.64300	5.65200	0
10/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.03700	0.03500	0
10/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.69300	5.70100	0
10/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.03500	0.03300	0
10/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.84100	5.84900	0
10/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.03300	0.03200	0
10/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.98900	5.99800	0
10/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.02500	0.02500	0
10/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.28100	6.29100	0
10/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.02300	0.02200	0
10/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.37900	6.38800	0
10/03/2010	€ / R On 15-March-10	17.10	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
10/03/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	7.02000	7.03100	0
10/03/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	7.07000	7.08100	0
10/03/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	7.12000	7.13100	0
10/03/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	7.17000	7.18100	0
10/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.04700	7.05800	0
10/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.09700	7.10800	0
10/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.14700	7.15800	0
10/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.19700	7.20800	0
10/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.24700	7.25800	0
10/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.29700	7.30800	0
10/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.34700	7.35800	0
10/03/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.57000	7.58100	0
10/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.44700	7.45800	0
10/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.49700	7.50800	0
10/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.54700	7.55800	0
10/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00900	0.00900	0
10/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.26500	7.27500	0
10/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00900	0.00800	0
10/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.31500	7.32400	0
10/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00800	0.00800	0
10/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.36400	7.37400	0
10/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00800	0.00700	0
10/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.41400	7.42300	0
10/03/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.97000	7.98100	0
10/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00700	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.51300	7.52300	0
10/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.89700	7.90800	0
10/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00600	0.00600	0
10/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.61200	7.62200	0
10/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00600	0.00500	0
10/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.66200	7.67100	0
10/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00500	0.00500	0
10/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.81100	7.82100	0
10/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.96000	7.97000	0
10/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.25900	8.26900	0
10/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.35900	8.36900	0
10/03/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	9.02000	9.03100	0
10/03/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	9.07000	9.08100	0
10/03/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	9.12000	9.13100	0
10/03/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	9.17000	9.18100	0
10/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.04700	9.05800	0
10/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.09700	9.10800	0
10/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.14700	9.15800	0
10/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.19700	9.20800	0
10/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.24700	9.25800	0
10/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.29700	9.30800	0
10/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.34700	9.35800	0
10/03/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.57000	9.58100	0
10/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.44700	9.45800	0
10/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.49700	9.50800	0
10/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.54700	9.55800	0
10/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.25700	9.26700	0
10/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.30700	9.31700	0
10/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.35700	9.36700	0
10/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.40700	9.41700	0
10/03/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.97000	9.98100	0
10/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.50700	9.51700	0
10/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.89700	9.90800	0
10/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.60700	9.61700	0
10/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.65700	9.66700	0
10/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.80700	9.81700	0
10/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.95700	9.96700	0
10/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.25700	10.26700	0
10/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.35700	10.36700	0
10/03/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.86970	6.84070	4,490
10/03/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.38000	4.35000	0
10/03/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.33000	4.30000	0
10/03/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.32700	4.29900	0
10/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.27700	4.24900	0
10/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.22700	4.19900	0
10/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.17700	4.14900	0
10/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.08000	4.05000	0
10/03/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.07700	4.04900	0
10/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.02700	3.99900	0
10/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.97700	3.94900	0
10/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.92700	3.89900	0
10/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.87700	3.84900	0
10/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.82700	3.79900	0
10/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.77700	3.74900	0
10/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.72700	3.69900	0
10/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.67700	3.64900	0
10/03/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.62700	3.59900	0
10/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.57700	3.54900	0
10/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.38000	3.35000	0
10/03/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.33000	3.30000	0
10/03/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.32700	3.29900	0
10/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.27700	3.24900	0
10/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.22700	3.19900	0
10/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.17700	3.14900	0
10/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.08000	3.05000	0
10/03/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.07700	3.04900	0
10/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.02700	2.99900	0
10/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.97700	2.94900	0
10/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.92700	2.89900	0
10/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.87700	2.84900	0
10/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.82700	2.79900	0
10/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.77700	2.74900	0
10/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.72700	2.69900	0
10/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.67700	2.64900	0
10/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.62700	2.59900	0
10/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.57700	2.54900	0
10/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.38000	2.35000	0
10/03/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.33000	2.30000	0
10/03/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.32700	2.29900	0
10/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.27700	2.24900	0
10/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.22700	2.19900	0
10/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.17700	2.14900	0
10/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.08000	2.05000	0
10/03/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.07800	2.04900	0
10/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.02800	1.99900	0
10/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.97800	1.94900	0
10/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.92800	1.89900	0
10/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.87800	1.84900	0
10/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.82800	1.79900	0
10/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.77800	1.75000	0
10/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.72800	1.70000	0
10/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.67800	1.65000	0
10/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.62800	1.60000	0
10/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.57800	1.55000	0
10/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.38000	1.35000	0
10/03/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.33000	1.30000	0
10/03/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.32900	1.30100	0
10/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.28000	1.25200	0
10/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.23000	1.20200	0
10/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.18000	1.15200	0
10/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.08000	1.05000	0
10/03/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.08100	1.05400	0
10/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00400	0.00500	0
10/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.03200	1.00400	0
10/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00500	0.00500	0
10/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.98300	0.95600	0
10/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.93400	0.90700	0
10/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00700	0.00800	0
10/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.88600	0.85900	0
10/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00900	0.01000	0
10/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.83800	0.81200	0
10/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01100	0.01300	0
10/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.79100	0.76500	0
10/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01400	0.01600	0
10/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.74400	0.71900	0
10/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01700	0.02000	0
10/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.69700	0.67300	0
10/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02000	0.02400	0
10/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.65100	0.62800	0
10/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02400	0.02900	0
10/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.60600	0.58500	0
10/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02900	0.03600	0
10/03/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.48000	0.45000	0
10/03/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.43000	0.40000	0
10/03/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.38000	0.35000	0
10/03/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.33000	0.30100	0
10/03/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
10/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.39600	0.38200	0
10/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.06900	0.08300	0
10/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.35800	0.34600	0
10/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.08100	0.09700	0
10/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.32200	0.31200	0
10/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.09500	0.11300	0
10/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.28700	0.27900	0
10/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.11000	0.13000	0
10/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.25400	0.24900	0
10/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.12700	0.15000	0
10/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.22300	0.22000	0
10/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.14600	0.17100	0
10/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.19400	0.19300	0
10/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.16700	0.19400	0
10/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.17300	0.17200	0
10/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.19600	0.22300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.15300	0.15400	0
10/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.22600	0.25500	0
10/03/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.27700	0.26800	0
10/03/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.31400	0.33400	0
10/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.13600	0.13700	0
10/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.25900	0.28800	0
10/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.12000	0.12200	0
10/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.29300	0.32300	0
10/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.10600	0.10800	0
10/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.32900	0.35900	0
10/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.09400	0.09600	0
10/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.36700	0.39700	0
10/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.08200	0.08500	0
10/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.40500	0.43600	0
10/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.07300	0.07600	0
10/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.44600	0.47700	0
10/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.06400	0.06700	0
10/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.48700	0.51800	0
10/03/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.62000	1.65000	0
10/03/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.67000	1.70000	0
10/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.67700	1.70500	0
10/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00400	0.00400	0
10/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.72700	1.75500	0
10/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00300	0.00400	0
10/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.77600	1.80500	0
10/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.82600	1.85400	0
10/03/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.92000	1.95000	0
10/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00300	0.00300	0
10/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.92600	1.95400	0
10/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00200	0.00300	0
10/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.97500	2.00400	0
10/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.02500	2.05300	0
10/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.07500	2.10300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.12500	2.15300	0
10/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.17500	2.20300	0
10/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00200	0.00200	0
10/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.22500	2.25300	0
10/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00100	0.00200	0
10/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.27400	2.30300	0
10/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00100	0.00200	0
10/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.32400	2.35300	0
10/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.37400	2.40200	0
10/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.42400	2.45200	0
10/03/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.62000	3.65000	0
10/03/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.67000	3.70000	0
10/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.67300	3.70100	0
10/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.72300	3.75100	0
10/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.77300	3.80100	0
10/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.82300	3.85100	0
10/03/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.92000	3.95000	0
10/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.92300	3.95100	0
10/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.97300	4.00100	0
10/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.02300	4.05100	0
10/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.07300	4.10100	0
10/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.12300	4.15100	0
10/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.17300	4.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.22300	4.25100	0
10/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.27300	4.30100	0
10/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.32300	4.35100	0
10/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.37300	4.40100	0
10/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.42300	4.45100	0
10/03/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.62000	5.65000	0
10/03/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.67000	5.70000	0
10/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.67300	5.70100	0
10/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.72300	5.75100	0
10/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.77300	5.80100	0
10/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.82300	5.85100	0
10/03/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.92000	5.95000	0
10/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.92300	5.95100	0
10/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.97300	6.00100	0
10/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.02300	6.05100	0
10/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.07300	6.10100	0
10/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.12300	6.15100	0
10/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.17300	6.20100	0
10/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.22300	6.25100	0
10/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.27300	6.30100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.32300	6.35100	0
10/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.37300	6.40100	0
10/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.42300	6.45100	0
10/03/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.62000	7.65000	0
10/03/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.67000	7.70000	0
10/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.67300	7.70100	0
10/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.72300	7.75100	0
10/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.77300	7.80100	0
10/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.82300	7.85100	0
10/03/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.92000	7.95000	0
10/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.92300	7.95100	0
10/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.97300	8.00100	0
10/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.02300	8.05100	0
10/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.07300	8.10100	0
10/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.12300	8.15100	0
10/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.17300	8.20100	0
10/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.22300	8.25100	0
10/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.27300	8.30100	0
10/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.32300	8.35100	0
10/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.37300	8.40100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.42300	8.45100	0
10/03/2010	CAD/ R On 14-June-10			Foreign Exchange Future	7.28090	7.31250	1,370
10/03/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.21900	0.23100	0
10/03/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.18800	0.16900	0
10/03/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.19300	0.20300	0
10/03/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.21200	0.19100	0
10/03/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.17200	0.18200	0
10/03/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.24100	0.22000	0
<b>Futures Open Interest</b>							<b>397,541.00</b>
<b>Options Open Interest</b>							<b>462,022.00</b>
<b>Total</b>							<b>859,563.00</b>