



Currency Futures & Options Weekly Statistics

From: 10/05/2010 To: 10/05/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.99170	8.23640	300
10/05/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.71200	4.95300	0
10/05/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.03100	4.26500	0
10/05/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.93100	4.16500	0
10/05/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.88100	4.11500	0
10/05/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.94700	4.18500	0
10/05/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.89700	4.13500	0
10/05/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.84700	4.08500	0
10/05/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.91200	4.15300	0
10/05/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.86200	4.10300	0
10/05/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.81200	4.05300	0
10/05/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.76200	4.00300	0
10/05/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.71200	3.95300	0
10/05/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.66200	3.90300	0
10/05/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.61200	3.85300	0
10/05/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.56200	3.80300	0
10/05/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.51200	3.75300	0
10/05/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.46200	3.70300	0
10/05/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.41200	3.65300	0
10/05/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.36200	3.60300	0
10/05/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.31300	3.55300	0
10/05/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.26300	3.50300	0
10/05/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.98100	3.21500	0
10/05/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.93100	3.16500	0
10/05/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.88100	3.11500	0
10/05/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.94700	3.18500	0
10/05/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.89800	3.13500	0
10/05/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.84800	3.08500	0
10/05/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.91300	3.15400	0
10/05/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.86300	3.10400	0
10/05/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.81400	3.05400	0
10/05/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.76400	3.00400	0
10/05/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.71400	2.95400	0
10/05/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.66400	2.90400	0
10/05/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.61400	2.85500	0
10/05/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.56400	2.80500	0
10/05/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.51500	2.75500	0
10/05/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.46500	2.70500	0
10/05/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.41500	2.65500	0
10/05/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.36600	2.60500	0
10/05/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00400	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.31600	2.55600	0
10/05/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00300	0
10/05/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.26600	2.50600	0
10/05/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00300	0
10/05/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.98100	2.21500	0
10/05/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.93100	2.16500	0
10/05/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.88100	2.11500	0
10/05/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.94900	2.18600	0
10/05/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.90000	2.13600	0
10/05/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.85000	2.08700	0
10/05/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.92000	2.15800	0
10/05/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00800	0.00500	0
10/05/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.87100	2.10900	0
10/05/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00900	0.00600	0
10/05/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.82200	2.05900	0
10/05/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01000	0.00600	0
10/05/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.77300	2.01000	0
10/05/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01100	0.00700	0
10/05/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.72400	1.96100	0
10/05/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01200	0.00800	0
10/05/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.67500	1.91200	0
10/05/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01300	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.62700	1.86300	0
10/05/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01500	0.01000	0
10/05/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.57800	1.81400	0
10/05/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01600	0.01100	0
10/05/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.53000	1.76500	0
10/05/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01800	0.01200	0
10/05/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.48200	1.71700	0
10/05/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02000	0.01400	0
10/05/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.43400	1.66800	0
10/05/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02200	0.01500	0
10/05/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.38600	1.62000	0
10/05/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02400	0.01700	0
10/05/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.33900	1.57200	0
10/05/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02700	0.01900	0
10/05/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.29100	1.52300	0
10/05/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02900	0.02000	0
10/05/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.98300	1.21500	0
10/05/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.93400	1.16500	0
10/05/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.88400	1.11600	0
10/05/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.96800	1.19700	0
10/05/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.02100	0.01200	0
10/05/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.92200	1.14800	0
10/05/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.02500	0.01300	0
10/05/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.87800	1.09900	0
10/05/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.03100	0.01400	0
10/05/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.97600	1.19400	0
10/05/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.06400	0.04100	0
10/05/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.93600	1.14800	0
10/05/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07400	0.04500	0
10/05/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.89600	1.10200	0
10/05/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08400	0.04900	0
10/05/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.85800	1.05700	0
10/05/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09600	0.05400	0
10/05/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.82000	1.01500	0
10/05/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10800	0.06200	0
10/05/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.78400	0.97500	0
10/05/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12200	0.07200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.74900	0.93500	0
10/05/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13700	0.08200	0
10/05/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.71400	0.89600	0
10/05/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.15200	0.09300	0
10/05/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.68100	0.85800	0
10/05/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16900	0.10500	0
10/05/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.64900	0.82200	0
10/05/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.18700	0.11900	0
10/05/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.61900	0.78600	0
10/05/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.20700	0.13300	0
10/05/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.86200	1.04400	0
10/05/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.27000	0.20800	0
10/05/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.83000	1.00900	0
10/05/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.28800	0.22300	0
10/05/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.79900	0.97400	0
10/05/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.30700	0.23800	0
10/05/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.15300	0.29600	1,430
10/05/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.17200	0.08200	0
10/05/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.32600	0.46100	100
10/05/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.27900	0.17600	0
10/05/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.30300	0.43100	0
10/05/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.30600	0.19600	0
10/05/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.28400	0.40300	0
10/05/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.33700	0.21800	0
10/05/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.26500	0.37600	0
10/05/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.36800	0.24100	0
10/05/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.39200	0.51200	0
10/05/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.43000	0.30900	0
10/05/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.37300	0.48700	0
10/05/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.46100	0.33400	0
10/05/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.35600	0.46300	500
10/05/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.49400	0.36000	0
10/05/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.45600	0.59200	0
10/05/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.53000	0.42300	0
10/05/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.43400	0.56600	0
10/05/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.55800	0.44700	0
10/05/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.44200	0.54100	0
10/05/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.61600	0.47200	0
10/05/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.29500	0.38100	0
10/05/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.63300	0.47800	0

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10/05/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.28100	0.36400	4,400
10/05/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.66900	0.51100	0
10/05/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.26900	0.34700	0
10/05/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.70700	0.54400	0
10/05/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.25700	0.33200	0
10/05/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.74500	0.57900	0
10/05/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.24500	0.31700	0
10/05/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.78300	0.61400	0
10/05/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.23500	0.30300	0
10/05/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.82300	0.65000	0
10/05/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.22400	0.28900	0
10/05/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.86200	0.68600	0
10/05/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.21500	0.27700	0
10/05/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.90300	0.72400	0
10/05/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.31100	0.38100	30,000
10/05/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.93500	0.76200	0
10/05/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.19700	0.25300	0
10/05/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.98500	0.80000	0
10/05/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.18900	0.24200	117
10/05/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.02700	0.83900	0
10/05/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00500	0.01100	0
10/05/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.12400	0.89700	0
10/05/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.08000	0.11300	3,000
10/05/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.13300	0.92800	0
10/05/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00300	0.00800	0
10/05/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.22200	0.99400	0
10/05/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00300	0.00700	0
10/05/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.27200	1.04300	0
10/05/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00200	0.00600	0
10/05/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.32100	1.09200	0
10/05/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00200	0.00500	0
10/05/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.37100	1.14100	0
10/05/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00200	0.00400	0
10/05/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.42100	1.19000	0
10/05/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.05800	0.08100	0
10/05/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.41100	1.19600	0
10/05/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.13200	0.16700	0
10/05/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.42000	1.21400	0
10/05/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.12700	0.16100	330
10/05/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.46500	1.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.05000	0.06900	0
10/05/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.55300	1.33400	0
10/05/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.11800	0.14900	0
10/05/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.55600	1.34600	0
10/05/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.72000	1.48800	0
10/05/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.04300	0.05900	0
10/05/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.69600	1.47400	0
10/05/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.82000	1.58700	0
10/05/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00100	26,596
10/05/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.86900	1.63700	0
10/05/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.91900	1.68700	0
10/05/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.09600	0.12000	0
10/05/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.83400	1.61700	0
10/05/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.09300	0.11600	0
10/05/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.88100	1.66300	0
10/05/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.06900	1.83700	0
10/05/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.11900	1.88700	0
10/05/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02900	0.04100	0
10/05/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.08200	1.85600	0
10/05/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02700	0.03900	0
10/05/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.13000	1.90400	0
10/05/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.02500	0.03800	0
10/05/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.17800	1.95300	0
10/05/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.07600	0.09500	0
10/05/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.16400	1.94200	0
10/05/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.07300	0.09200	0
10/05/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.21100	1.98900	0
10/05/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.07100	0.09000	0
10/05/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.25900	2.03700	0
10/05/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06800	0.08700	300
10/05/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.30600	2.08400	0
10/05/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.06600	0.08400	0
10/05/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.35400	2.13100	0
10/05/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06300	0.08100	0
10/05/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.40100	2.17800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.06100	0.07800	0
10/05/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.44900	2.22500	0
10/05/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05900	0.07500	0
10/05/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.49700	2.27200	0
10/05/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05700	0.07200	0
10/05/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.54500	2.31900	0
10/05/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.05500	0.07000	0
10/05/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.59300	2.36700	0
10/05/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.05300	0.06700	0
10/05/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.64100	2.41400	0
10/05/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.05100	0.06500	0
10/05/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.68900	2.46200	0
10/05/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04900	0.06300	0
10/05/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.73700	2.51000	0
10/05/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.09000	0.12400	30,000
10/05/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.71400	2.50500	0
10/05/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.01900	2.78600	0
10/05/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.06900	2.83600	0
10/05/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.11900	2.88600	0
10/05/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.16900	2.93600	0
10/05/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.21900	2.98600	0
10/05/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.26900	3.03600	0
10/05/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.46900	3.23600	0
10/05/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.03400	0.04300	0
10/05/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.32200	3.09000	0
10/05/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.56900	3.33600	0
10/05/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.61900	3.38600	0
10/05/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.66900	3.43600	0
10/05/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.71900	3.48600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.76900	3.53600	0
10/05/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.81900	3.58600	0
10/05/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.86900	3.63600	0
10/05/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.91900	3.68600	0
10/05/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.96900	3.73600	0
10/05/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	4.01900	3.78600	0
10/05/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.06900	3.83600	0
10/05/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.11900	3.88600	0
10/05/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.05400	3.81700	0
10/05/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.10400	3.86700	0
10/05/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.15400	3.91700	0
10/05/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02000	0.02700	0
10/05/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.10800	3.87400	0
10/05/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01900	0.02700	0
10/05/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.15700	3.92400	0
10/05/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01800	0.02600	0
10/05/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.20600	3.97300	0
10/05/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01700	0.02500	0
10/05/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.25500	4.02200	0
10/05/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01600	0.02400	0
10/05/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.30400	4.07100	0
10/05/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01500	0.02200	0
10/05/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.35300	4.11900	0
10/05/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01400	0.02100	0
10/05/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.40200	4.16800	0
10/05/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01300	0.02000	0
10/05/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.45100	4.21700	0
10/05/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01300	0.01900	0
10/05/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.50100	4.26600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01200	0.01800	0
10/05/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.55000	4.31500	0
10/05/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01100	0.01700	0
10/05/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.59900	4.36400	0
10/05/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01000	0.01600	0
10/05/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.64800	4.41300	0
10/05/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01000	0.01500	0
10/05/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.69800	4.46200	0
10/05/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00900	0.01400	0
10/05/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.74700	4.51100	0
10/05/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.01900	4.78600	0
10/05/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.06900	4.83600	0
10/05/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.11900	4.88600	0
10/05/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.16900	4.93600	0
10/05/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.21900	4.98600	0
10/05/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.26900	5.03600	0
10/05/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.46900	5.23600	0
10/05/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00400	0.00700	0
10/05/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.29200	5.05400	0
10/05/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.56900	5.33600	0
10/05/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.61900	5.38600	0
10/05/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.66900	5.43600	0
10/05/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.76900	5.53600	0
10/05/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.81900	5.58600	0
10/05/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.86900	5.63600	0
10/05/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.91900	5.68600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.96900	5.73600	0
10/05/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.06900	5.83600	0
10/05/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.11900	5.88600	0
10/05/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.05300	5.81500	0
10/05/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.10300	5.86500	0
10/05/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.15300	5.91500	0
10/05/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.09000	5.84900	0
10/05/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.13900	5.89900	0
10/05/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.18900	5.94900	0
10/05/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.23900	5.99900	0
10/05/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.28900	6.04900	0
10/05/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.33900	6.09900	0
10/05/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.38900	6.14900	0
10/05/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.43900	6.19900	0
10/05/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.48900	6.24900	0
10/05/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.53900	6.29900	0
10/05/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.58900	6.34800	0
10/05/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.63900	6.39800	0
10/05/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.68900	6.44800	0
10/05/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.73900	6.49800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.01900	6.78600	0
10/05/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.06900	6.83600	0
10/05/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.16900	6.93600	0
10/05/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.21900	6.98600	0
10/05/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.26900	7.03600	0
10/05/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.28900	7.04800	0
10/05/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.96900	7.73600	0
10/05/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.06900	7.83600	0
10/05/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.11900	7.88600	0
10/05/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.05300	7.81500	0
10/05/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.10300	7.86500	0
10/05/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.15300	7.91500	0
10/05/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.08900	7.84800	0
10/05/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.13900	7.89800	0
10/05/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.18800	7.94800	0
10/05/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.23800	7.99800	0
10/05/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.28800	8.04800	0
10/05/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.33800	8.09800	0
10/05/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.38800	8.14800	0
10/05/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.43800	8.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.48800	8.24800	0
10/05/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.53800	8.29800	0
10/05/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.58800	8.34700	0
10/05/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.63800	8.39700	0
10/05/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.68800	8.44700	0
10/05/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.73800	8.49700	0
10/05/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	9.01900	8.78600	0
10/05/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.06900	8.83600	0
10/05/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.16900	8.93600	0
10/05/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.21900	8.98600	0
10/05/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.26900	9.03600	0
10/05/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.96900	9.73600	0
10/05/2010	£ / R On 13-December-10			Foreign Exchange Future	11.62890	11.76210	120
10/05/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.39000	3.51000	0
10/05/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.24000	3.36000	0
10/05/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.14000	3.26000	0
10/05/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.09000	3.21000	0
10/05/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.04000	3.16000	0
10/05/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.94000	3.06000	0
10/05/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.89000	3.01000	0
10/05/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.74000	2.86000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.69000	2.81000	0
10/05/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.64000	2.76000	0
10/05/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.59000	2.71000	0
10/05/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.54000	2.66000	0
10/05/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.49000	2.61000	0
10/05/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.44000	2.56000	0
10/05/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.39000	2.51000	0
10/05/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.34000	2.46000	0
10/05/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.29000	2.41000	0
10/05/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.24100	2.36000	0
10/05/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.19100	2.31000	0
10/05/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.14100	2.26000	0
10/05/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.09100	2.21000	0
10/05/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.04100	2.16000	0
10/05/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.99100	2.11000	0
10/05/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.94100	2.06000	0
10/05/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.89100	2.01000	0
10/05/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.84100	1.96000	0
10/05/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.79100	1.91000	0
10/05/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.74100	1.86000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.69200	1.81000	0
10/05/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00200	0.00000	0
10/05/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.64200	1.76100	0
10/05/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.59200	1.71100	0
10/05/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.54200	1.66100	0
10/05/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.49200	1.61100	0
10/05/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.44300	1.56100	0
10/05/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.39300	1.51100	0
10/05/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.34300	1.46200	0
10/05/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.29300	1.41200	0
10/05/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00300	0.00200	0
10/05/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.24400	1.36200	0
10/05/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00400	0.00200	0
10/05/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.19400	1.31200	0
10/05/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00400	0.00200	0
10/05/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.14500	1.26300	0
10/05/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00500	0.00300	0
10/05/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.09500	1.21300	0
10/05/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00500	0.00300	0
10/05/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.04600	1.16400	0
10/05/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00600	0.00400	0
10/05/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.99700	1.11400	0
10/05/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00700	0.00400	0
10/05/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.94900	1.06500	0
10/05/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00900	0.00500	0
10/05/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.90100	1.01600	0
10/05/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01100	0.00600	0
10/05/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.85300	0.96700	0
10/05/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01300	0.00700	0
10/05/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.80700	0.91900	0
10/05/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01700	0.00900	0
10/05/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.76000	0.87100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02000	0.01100	0
10/05/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.71500	0.82400	0
10/05/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02500	0.01400	0
10/05/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.67000	0.77700	0
10/05/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03000	0.01700	0
10/05/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.62600	0.73100	0
10/05/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03600	0.02100	0
10/05/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.58300	0.68500	0
10/05/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.04300	0.02500	0
10/05/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.54200	0.64000	0
10/05/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.05200	0.03000	0
10/05/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.50100	0.59600	0
10/05/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.06100	0.03600	0
10/05/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.46200	0.55300	0
10/05/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.07200	0.04300	0
10/05/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.42400	0.51100	0
10/05/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.08400	0.05100	0
10/05/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.38800	0.47100	0
10/05/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.09800	0.06100	0
10/05/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.35300	0.43100	0
10/05/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.11300	0.07100	0
10/05/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.32000	0.39300	0
10/05/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.13000	0.08300	0
10/05/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.28900	0.35700	0
10/05/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.14900	0.09700	0
10/05/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.25900	0.32200	0
10/05/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.16900	0.11200	0
10/05/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.23200	0.28900	0
10/05/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.19200	0.12900	0
10/05/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.20600	0.25800	0
10/05/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.21600	0.14800	0
10/05/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.18500	0.22900	0
10/05/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.24500	0.16900	0
10/05/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.16600	0.20200	0
10/05/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.27600	0.19200	0
10/05/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.14900	0.18000	0
10/05/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.30900	0.22000	0
10/05/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.13400	0.16100	0
10/05/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.34400	0.25100	0
10/05/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.11900	0.14400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.37900	0.28400	0
10/05/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.10700	0.12800	0
10/05/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.41700	0.31800	0
10/05/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.09500	0.11400	0
10/05/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.45500	0.35400	0
10/05/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.08500	0.10100	0
10/05/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.49500	0.39100	0
10/05/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.07500	0.08900	0
10/05/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.53500	0.42900	0
10/05/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.06700	0.07900	0
10/05/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.57700	0.46900	0
10/05/2010	£ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.50900	0.50500	50
10/05/2010	£ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.73000	0.59300	0
10/05/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.48900	0.48300	0
10/05/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.76000	0.62100	0
10/05/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.04700	0.05500	0
10/05/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.70700	0.59500	0
10/05/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.04200	0.04900	0
10/05/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.75200	0.63900	0
10/05/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.03700	0.04300	28
10/05/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.79700	0.68300	0
10/05/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.03300	0.03800	0
10/05/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.84300	0.72800	0
10/05/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.03000	0.03400	0
10/05/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.89000	0.77400	0
10/05/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.02600	0.03000	0
10/05/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.93600	0.82000	0
10/05/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.02300	0.02700	0
10/05/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.98300	0.86700	0
10/05/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.02100	0.02400	0
10/05/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.03100	0.91400	0
10/05/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.01900	0.02100	0
10/05/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.07900	0.96100	0
10/05/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.01700	0.01900	0
10/05/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.12700	1.00900	0
10/05/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.01500	0.01700	8,032
10/05/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.17500	1.05700	0
10/05/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.01300	0.01500	0
10/05/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.22300	1.10500	0
10/05/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.01200	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.27200	1.15300	0
10/05/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.01100	0.01200	0
10/05/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.32100	1.20200	0
10/05/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00900	0.01000	0
10/05/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.36900	1.25000	0
10/05/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.14900	0.14100	0
10/05/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.38900	1.25300	0
10/05/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.14100	0.15200	0
10/05/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.43100	1.31400	0
10/05/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.13200	0.14300	0
10/05/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.47200	1.35500	0
10/05/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00600	0.00700	0
10/05/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.56600	1.44700	0
10/05/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00600	0.00600	0
10/05/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.61600	1.49600	0
10/05/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00500	0.00500	0
10/05/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.66500	1.54500	0
10/05/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00400	0.00500	0
10/05/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.71400	1.59500	0
10/05/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00400	0.00400	0
10/05/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.76400	1.64400	0
10/05/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00400	0.00400	0
10/05/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.81400	1.69400	0
10/05/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.86300	1.74400	0
10/05/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00300	0.00300	0
10/05/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.91300	1.79300	0
10/05/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00300	0.00300	0
10/05/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.96300	1.84300	0
10/05/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.01200	1.89300	0
10/05/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.06200	1.94200	0
10/05/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00200	0.00200	11,194
10/05/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.11200	1.99200	0
10/05/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.16200	2.04200	0
10/05/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.21200	2.09200	0
10/05/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.26200	2.14200	0
10/05/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.31100	2.19200	0
10/05/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.36100	2.24100	0
10/05/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.41100	2.29100	0
10/05/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.46100	2.34100	0
10/05/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.51100	2.39100	0
10/05/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.56100	2.44100	0
10/05/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.61100	2.49100	0
10/05/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.66100	2.54100	0
10/05/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.71100	2.59100	0
10/05/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.76100	2.64100	0
10/05/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.81100	2.69100	0
10/05/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.86100	2.74100	0
10/05/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.91100	2.79100	0
10/05/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.96100	2.84100	0
10/05/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.01100	2.89100	0
10/05/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.06000	2.94100	0
10/05/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	8,032
10/05/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.11000	2.99000	0
10/05/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.21000	3.09000	0
10/05/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.26000	3.14000	0
10/05/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.31000	3.19000	0
10/05/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.36000	3.24000	0
10/05/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.41000	3.29000	0
10/05/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.46000	3.34000	0
10/05/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.51000	3.39000	0
10/05/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.56000	3.44000	0
10/05/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.61000	3.49000	0
10/05/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.66000	3.54000	0
10/05/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.71000	3.59000	0
10/05/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.76000	3.64000	0
10/05/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.81000	3.69000	0
10/05/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.86000	3.74000	0
10/05/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.91000	3.79000	0
10/05/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.96000	3.84000	0
10/05/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.01000	3.89000	0
10/05/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.06000	3.94000	0
10/05/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.11000	3.99000	0
10/05/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.16000	4.04000	0
10/05/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.21000	4.09000	0
10/05/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.26000	4.14000	0
10/05/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.31000	4.19000	0
10/05/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.36000	4.24000	0
10/05/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.41000	4.29000	0
10/05/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.46000	4.34000	0
10/05/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.51000	4.39000	0
10/05/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.56000	4.44000	0
10/05/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.61000	4.49000	0
10/05/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.66000	4.54000	0
10/05/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.71000	4.59000	0
10/05/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.76000	4.64000	0
10/05/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.81000	4.69000	0
10/05/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.86000	4.74000	0
10/05/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.91000	4.79000	0
10/05/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.96000	4.84000	0
10/05/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.01000	4.89000	0
10/05/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.06000	4.94000	0
10/05/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.11000	4.99000	0
10/05/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.16000	5.04000	0
10/05/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.21000	5.09000	0
10/05/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.26000	5.14000	0
10/05/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.31000	5.19000	0
10/05/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.36000	5.24000	0
10/05/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.41000	5.29000	0
10/05/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.46000	5.34000	0
10/05/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.51000	5.39000	0
10/05/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.56000	5.44000	0
10/05/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.61000	5.49000	0
10/05/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.66000	5.54000	0
10/05/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.71000	5.59000	0
10/05/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.76000	5.64000	0
10/05/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.81000	5.69000	0
10/05/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.86000	5.74000	0
10/05/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.91000	5.79000	0
10/05/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.96000	5.84000	0
10/05/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.01000	5.89000	0
10/05/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.06000	5.94000	0
10/05/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.11000	5.99000	0
10/05/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.16000	6.04000	0
10/05/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	11,194
10/05/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.21000	6.09000	0
10/05/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.26000	6.14000	0
10/05/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.31000	6.19000	0
10/05/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.36000	6.24000	0
10/05/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.41000	6.29000	0
10/05/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.46000	6.34000	0
10/05/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.51000	6.39000	0
10/05/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.56000	6.44000	0
10/05/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.61000	6.49000	0
10/05/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.66000	6.54000	0
10/05/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.71000	6.59000	0
10/05/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.76000	6.64000	0
10/05/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.81000	6.69000	0
10/05/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.86000	6.74000	0
10/05/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.91000	6.79000	0
10/05/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.96000	6.84000	0
10/05/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.01000	6.89000	0
10/05/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.06000	6.94000	0
10/05/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.11000	6.99000	0
10/05/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.16000	7.04000	0
10/05/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.21000	7.09000	0
10/05/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.26000	7.14000	0
10/05/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.31000	7.19000	0
10/05/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.36000	7.24000	0
10/05/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.41000	7.29000	0
10/05/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.46000	7.34000	0
10/05/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.51000	7.39000	0
10/05/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.56000	7.44000	0
10/05/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.61000	7.49000	0
10/05/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.66000	7.54000	0
10/05/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.71000	7.59000	0
10/05/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.76000	7.64000	0
10/05/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.81000	7.69000	0
10/05/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.86000	7.74000	0
10/05/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.91000	7.79000	0
10/05/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.96000	7.84000	0
10/05/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.01000	7.89000	0
10/05/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.06000	7.94000	0
10/05/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.11000	7.99000	0
10/05/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.16000	8.04000	0
10/05/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.21000	8.09000	0
10/05/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.26000	8.14000	0
10/05/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.31000	8.19000	0
10/05/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.36000	8.24000	0
10/05/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.41000	8.29000	0
10/05/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.46000	8.34000	0
10/05/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.51000	8.39000	0
10/05/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.56000	8.44000	0
10/05/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.61000	8.49000	0
10/05/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.66000	8.54000	0
10/05/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.71000	8.59000	0
10/05/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.76000	8.64000	0
10/05/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.81000	8.69000	0
10/05/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.86000	8.74000	0
10/05/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.91000	8.79000	0
10/05/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.96000	8.84000	0
10/05/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.01000	8.89000	0
10/05/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.06000	8.94000	0
10/05/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.11000	8.99000	0
10/05/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.26000	9.14000	0
10/05/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.31000	9.19000	0
10/05/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.36000	9.24000	0
10/05/2010	£ / 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
10/05/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.41000	9.29000	0
10/05/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.46000	9.34000	0
10/05/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.51000	9.39000	0
10/05/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.56000	9.44000	0
10/05/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.61000	9.49000	0
10/05/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.66000	9.54000	0
10/05/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.71000	9.59000	0
10/05/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.76000	9.64000	0
10/05/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.81000	9.69000	0
10/05/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.86000	9.74000	0
10/05/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.91000	9.79000	0
10/05/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.96000	9.84000	0
10/05/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.01000	9.89000	0
10/05/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.06000	9.94000	0
10/05/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.11000	9.99000	0
10/05/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.16000	10.04000	0
10/05/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.21000	10.09000	0
10/05/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.26000	10.14000	0
10/05/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.31000	10.19000	0
10/05/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.36000	10.24000	0
10/05/2010	£ / 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
10/05/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.41000	10.29000	0
10/05/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.46000	10.34000	0
10/05/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.51000	10.39000	0
10/05/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.56000	10.44000	0
10/05/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.61000	10.49000	0
10/05/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.66000	10.54000	0
10/05/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.71000	10.59000	0
10/05/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.76000	10.64000	0
10/05/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.81000	10.69000	0
10/05/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.86000	10.74000	0
10/05/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.91000	10.79000	0
10/05/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.96000	10.84000	0
10/05/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.01000	10.89000	0
10/05/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.06000	10.94000	0
10/05/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08210	0.08670	0
10/05/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01086	0.01522	0
10/05/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00006	0.00002	0
10/05/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00261	0.00554	0
10/05/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00181	0.00034	0
10/05/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00406	0.00620	0
10/05/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00486	0.00240	0
10/05/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00038	0.00087	0
10/05/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00958	0.00567	0
10/05/2010	€ / R On 13-December-10			Foreign Exchange Future	9.96660	10.14220	2,040
10/05/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.36500	2.52300	0
10/05/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.31500	2.47300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	2.26500	2.42300	0
10/05/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	2.21500	2.37300	0
10/05/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	2.16500	2.32300	0
10/05/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	2.11500	2.27300	0
10/05/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	2.06500	2.22300	0
10/05/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.96500	2.12300	0
10/05/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.91500	2.07300	0
10/05/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.86500	2.02300	0
10/05/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.12600	2.30100	0
10/05/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.00900	0
10/05/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.07700	2.25100	0
10/05/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01000	0.00900	0
10/05/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.02800	2.20200	0
10/05/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01000	0
10/05/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.97900	2.15300	0
10/05/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01100	0
10/05/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.88100	2.05400	0
10/05/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01400	0.01200	0
10/05/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.51500	1.67300	0
10/05/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.78400	1.95600	0
10/05/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01400	0
10/05/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.73600	1.90700	0
10/05/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.01500	0
10/05/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.36500	1.52300	0
10/05/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.31500	1.47300	0
10/05/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.59100	1.76200	0
10/05/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02400	0.02000	0
10/05/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	1.21600	1.37400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	1.16600	1.32400	0
10/05/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.44900	1.61800	0
10/05/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03200	0.02600	0
10/05/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	1.06700	1.22400	0
10/05/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00100	0
10/05/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.96800	1.12500	0
10/05/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00200	0
10/05/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.91900	1.07500	0
10/05/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00500	0.00200	0
10/05/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.87100	1.02600	0
10/05/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00300	0
10/05/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.17000	1.33500	0
10/05/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.05300	0.04300	0
10/05/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.12400	1.28900	0
10/05/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.05700	0.04700	0
10/05/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.07900	1.24300	0
10/05/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.06200	0.05100	0
10/05/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.03800	1.19700	0
10/05/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.07100	0.05500	0
10/05/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.95900	1.10700	0
10/05/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.09200	0.06500	0
10/05/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.54400	0.68900	0
10/05/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.03000	0.01600	0
10/05/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.88300	1.02200	0
10/05/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.11600	0.08000	0
10/05/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.84600	0.98300	0
10/05/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.12900	0.09100	0
10/05/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	0.41800	0.55200	0
10/05/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.05400	0.02900	0
10/05/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.37800	0.50900	0
10/05/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.06400	0.03600	0
10/05/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.74300	0.87100	0
10/05/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.17600	0.12900	0
10/05/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.30400	0.42600	0
10/05/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.09000	0.05300	0
10/05/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.27000	0.38600	0
10/05/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.10600	0.06300	0
10/05/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.64900	0.76800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.23200	0.17600	0
10/05/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.20800	0.31200	0
10/05/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.14400	0.08900	0
10/05/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.15900	0.24500	0
10/05/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.19500	0.12200	0
10/05/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.13900	0.21500	0
10/05/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.22500	0.14200	0
10/05/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.12100	0.18700	0
10/05/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.25700	0.16400	0
10/05/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.48900	0.58900	0
10/05/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.37200	0.29700	0
10/05/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.46600	0.56300	0
10/05/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.39900	0.32100	0
10/05/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.44300	0.53800	0
10/05/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.42600	0.34600	0
10/05/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.42400	0.51400	0
10/05/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.45700	0.37200	0
10/05/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.38700	0.46900	0
10/05/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.52000	0.42700	0
10/05/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.04400	0.07300	0
10/05/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.53000	0.40000	0
10/05/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.35400	0.42800	0
10/05/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.58700	0.48600	0
10/05/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.33900	0.41000	0
10/05/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.62200	0.51800	0
10/05/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.32400	0.39300	60
10/05/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.65700	0.55100	0
10/05/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.02400	0.04100	0
10/05/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.71000	0.56800	0
10/05/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.29700	0.36000	0
10/05/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.73000	0.61800	0
10/05/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.01800	0.03100	0
10/05/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.80400	0.65800	0
10/05/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.13900	0.18200	2,530
10/05/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.82300	0.69900	0
10/05/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.26100	0.31700	0
10/05/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.84400	0.72500	0
10/05/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01200	0.02000	0
10/05/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.94800	0.79700	0
10/05/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00900	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.04500	0.89200	0
10/05/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00700	0.01300	0
10/05/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.09300	0.94000	0
10/05/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00600	0.01100	0
10/05/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.14200	0.98800	0
10/05/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.20300	0.24800	0
10/05/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.08600	0.95600	0
10/05/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.19500	0.23800	0
10/05/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.12800	0.99600	0
10/05/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.18700	0.22900	0
10/05/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.17000	1.03700	0
10/05/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.18000	0.22000	0
10/05/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.21300	1.07800	0
10/05/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.16600	0.20400	0
10/05/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.29900	1.16200	0
10/05/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00200	0.00400	0
10/05/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.48800	1.33100	0
10/05/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.15400	0.18900	0
10/05/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.38700	1.24700	0
10/05/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.14800	0.18200	0
10/05/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.43100	1.29000	0
10/05/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00200	0.00300	25
10/05/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.63800	1.48000	0
10/05/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.68700	1.52900	0
10/05/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.13300	0.16400	0
10/05/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.56600	1.42200	0
10/05/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	1.78700	1.62900	0
10/05/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.83700	1.67900	0
10/05/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.12000	0.14700	0
10/05/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.70300	1.55500	0
10/05/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.93700	1.77800	0
10/05/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.04000	0.05300	0
10/05/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.88900	1.73500	0
10/05/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.03700	1.87800	0
10/05/2010	€ / R On 14-June-10	11.75	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
10/05/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.08700	1.92800	0
10/05/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.13600	1.97800	0
10/05/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09800	0.12100	0
10/05/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.98100	1.82900	0
10/05/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.09500	0.11700	0
10/05/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.02800	1.87500	0
10/05/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.09200	0.11300	0
10/05/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.07500	1.92100	0
10/05/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08800	0.11000	0
10/05/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.12100	1.96800	0
10/05/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.08500	0.10700	0
10/05/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.16800	2.01500	0
10/05/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.08200	0.10400	0
10/05/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.21500	2.06200	0
10/05/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.48600	2.32700	0
10/05/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07600	0.09700	0
10/05/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.30900	2.15500	0
10/05/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07300	0.09300	0
10/05/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.35600	2.20100	0
10/05/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06500	0.08400	0
10/05/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.49800	2.34200	0
10/05/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.05800	0.07500	0
10/05/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.64100	2.48300	0
10/05/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.04700	0.06100	0
10/05/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.93000	2.76900	0
10/05/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.04300	0.05700	0
10/05/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.02600	2.86500	0
10/05/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.63600	3.47700	0
10/05/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.68600	3.52700	0
10/05/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	3.73600	3.57700	0
10/05/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	3.78600	3.62700	0
10/05/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	3.83600	3.67700	0
10/05/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	3.88600	3.72700	0
10/05/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	3.93600	3.77700	0
10/05/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.03600	3.87700	0
10/05/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.08600	3.92700	0
10/05/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.13600	3.97700	0
10/05/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02400	0.03200	0
10/05/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.90700	3.74000	0
10/05/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02400	0.03200	0
10/05/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.95700	3.79000	0
10/05/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02300	0.03100	0
10/05/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.00600	3.83900	0
10/05/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02200	0.03000	0
10/05/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.05500	3.88800	0
10/05/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02000	0.02800	0
10/05/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.15300	3.98600	0
10/05/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.48600	4.32700	0
10/05/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01800	0.02600	0
10/05/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.25100	4.08400	0
10/05/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01700	0.02500	0
10/05/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.30000	4.13300	0
10/05/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01400	0.02100	0
10/05/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.44700	4.27900	0
10/05/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01200	0.01800	0
10/05/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.59500	4.42600	0
10/05/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00900	0.01300	0
10/05/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.89200	4.72100	0
10/05/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00800	0.01200	0
10/05/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.99100	4.82000	0
10/05/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.63600	5.47700	0
10/05/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.68600	5.52700	0
10/05/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	5.73600	5.57700	0
10/05/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	5.78600	5.62700	0
10/05/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	5.83600	5.67700	0
10/05/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	5.88600	5.72700	0
10/05/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	5.93600	5.77700	0
10/05/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.03600	5.87700	0
10/05/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.08600	5.92700	0
10/05/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.13600	5.97700	0
10/05/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.88600	5.71200	0
10/05/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.93600	5.76200	0
10/05/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.98600	5.81200	0
10/05/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00300	0.00400	0
10/05/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.03600	5.86200	0
10/05/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.13500	5.96100	0
10/05/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.48600	6.32700	0
10/05/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.23500	6.06100	0
10/05/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.28500	6.11100	0
10/05/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00300	0
10/05/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.43500	6.26100	0
10/05/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.58500	6.41000	0
10/05/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
10/05/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.88500	6.71000	0
10/05/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00200	0
10/05/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.98400	6.81000	0
10/05/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.63600	7.47700	0
10/05/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.68600	7.52700	0
10/05/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	7.73600	7.57700	0
10/05/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	7.78600	7.62700	0
10/05/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	7.83600	7.67700	0
10/05/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	7.88600	7.72700	0
10/05/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	7.93600	7.77700	0
10/05/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.03600	7.87700	0
10/05/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.08600	7.92700	0
10/05/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.13600	7.97700	0
10/05/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.88400	7.70900	0
10/05/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.93400	7.75900	0
10/05/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.98400	7.80900	0
10/05/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.03400	7.85900	0
10/05/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.13400	7.95900	0
10/05/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.48600	8.32700	0
10/05/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.23400	8.05900	0
10/05/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.28400	8.10900	0
10/05/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.43400	8.25900	0
10/05/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.58400	8.40900	0
10/05/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00100	0
10/05/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.88300	8.70900	0
10/05/2010	€ / R On 13-December-10	18.95	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
10/05/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.98300	8.80900	0
10/05/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.63600	9.47700	0
10/05/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.68600	9.52700	0
10/05/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	9.73600	9.57700	0
10/05/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	9.78600	9.62700	0
10/05/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	9.83600	9.67700	0
10/05/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	9.88600	9.72700	0
10/05/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	9.93600	9.77700	0
10/05/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.03600	9.87700	0
10/05/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.08600	9.92700	0
10/05/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.13600	9.97700	0
10/05/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.88300	9.70800	0
10/05/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.93300	9.75800	0
10/05/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.98300	9.80800	0
10/05/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.03300	9.85800	0
10/05/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.13300	9.95800	0
10/05/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.48600	10.32700	0
10/05/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.23300	10.05800	0
10/05/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.28300	10.10800	0
10/05/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.43300	10.25800	0
10/05/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.58300	10.40800	0
10/05/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.88300	10.70800	0
10/05/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.98300	10.80800	0
10/05/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.81780	6.90890	750
10/05/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.25700	4.34200	0
10/05/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.20700	4.29200	0
10/05/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.15700	4.24200	0
10/05/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.10700	4.19200	0
10/05/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.00700	4.09200	0
10/05/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.95700	4.04200	0
10/05/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.90700	3.99200	0
10/05/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.85700	3.94200	0
10/05/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.80700	3.89200	0
10/05/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.75700	3.84200	0
10/05/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.70700	3.79200	0
10/05/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.65700	3.74200	0
10/05/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.60700	3.69200	0
10/05/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.55700	3.64200	0
10/05/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.50700	3.59200	0
10/05/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.25700	3.34200	0
10/05/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.20700	3.29200	0
10/05/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.15700	3.24200	0
10/05/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.10700	3.19200	0
10/05/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.00700	3.09200	0
10/05/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.95700	3.04200	0
10/05/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.90700	2.99200	0
10/05/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.85700	2.94200	0
10/05/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.80700	2.89200	0
10/05/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.75700	2.84200	0
10/05/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.70700	2.79200	0
10/05/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.65700	2.74200	0
10/05/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.60700	2.69200	0
10/05/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.55700	2.64200	0
10/05/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.50700	2.59200	0
10/05/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.25700	2.34200	0
10/05/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.20700	2.29200	0
10/05/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.15700	2.24200	0
10/05/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.10700	2.19200	0
10/05/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.00700	2.09200	0
10/05/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.95700	2.04200	0
10/05/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.90700	1.99200	0
10/05/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.85700	1.94200	0
10/05/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.80700	1.89200	0
10/05/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.75700	1.84200	0
10/05/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.70700	1.79200	0
10/05/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.65700	1.74200	0
10/05/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.60700	1.69200	0
10/05/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.55700	1.64200	0
10/05/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.50700	1.59200	0
10/05/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.25700	1.34200	0
10/05/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.20700	1.29200	0
10/05/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.15700	1.24200	0
10/05/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.10700	1.19200	0
10/05/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.00700	1.09200	0
10/05/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.95700	1.04200	0
10/05/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.90800	0.99200	0
10/05/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.85800	0.94200	0
10/05/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00100	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.80800	0.89300	0
10/05/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
10/05/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.75900	0.84300	0
10/05/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.70900	0.79300	0
10/05/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00200	0.00100	0
10/05/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.66000	0.74400	0
10/05/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.61100	0.69500	0
10/05/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00400	0.00300	0
10/05/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.56200	0.64600	0
10/05/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
10/05/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.51400	0.59700	0
10/05/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.00700	0.00500	0
10/05/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.28400	0.36400	0
10/05/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.02700	0.02200	0
10/05/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.24200	0.32100	0
10/05/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.03500	0.02900	0
10/05/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.20200	0.27900	0
10/05/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.04500	0.03700	0
10/05/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.16400	0.23900	0
10/05/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.05700	0.04700	0
10/05/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.13000	0.20100	0
10/05/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.07300	0.05900	0
10/05/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.10600	0.16700	0
10/05/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.09900	0.07500	0
10/05/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.08600	0.13500	0
10/05/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.12900	0.09300	0
10/05/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.06900	0.10600	0
10/05/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.16200	0.11400	0
10/05/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.25700	0.29600	0
10/05/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.33900	0.28700	0
10/05/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.24000	0.27700	200
10/05/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.37200	0.31800	0
10/05/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.03500	0.05700	0
10/05/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.27800	0.21500	0
10/05/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.02800	0.04600	0
10/05/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.32100	0.25400	0
10/05/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.02200	0.03700	0
10/05/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.36500	0.29500	0
10/05/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.01800	0.03000	0
10/05/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.41100	0.33800	0
10/05/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.01400	0.02400	0
10/05/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.45700	0.38200	0
10/05/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.01100	0.02000	0
10/05/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.50400	0.42800	0
10/05/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.74300	1.65800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.79300	1.70800	0
10/05/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.84300	1.75800	0
10/05/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.89300	1.80800	0
10/05/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.99300	1.90800	0
10/05/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.04300	1.95800	0
10/05/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.09300	2.00800	0
10/05/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.14300	2.05800	0
10/05/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.19300	2.10800	0
10/05/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.24300	2.15800	0
10/05/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.29300	2.20800	0
10/05/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.34300	2.25800	0
10/05/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.39300	2.30800	0
10/05/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.44300	2.35800	0
10/05/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.49300	2.40800	0
10/05/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.74300	3.65800	0
10/05/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.79300	3.70800	0
10/05/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.84300	3.75800	0
10/05/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.89300	3.80800	0
10/05/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.99300	3.90800	0
10/05/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.04300	3.95800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.09300	4.00800	0
10/05/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.14300	4.05800	0
10/05/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.19300	4.10800	0
10/05/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.24300	4.15800	0
10/05/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.29300	4.20800	0
10/05/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.34300	4.25800	0
10/05/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.39300	4.30800	0
10/05/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.44300	4.35800	0
10/05/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.49300	4.40800	0
10/05/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.74300	5.65800	0
10/05/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.79300	5.70800	0
10/05/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.84300	5.75800	0
10/05/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.89300	5.80800	0
10/05/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.99300	5.90800	0
10/05/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.04300	5.95800	0
10/05/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.09300	6.00800	0
10/05/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.14300	6.05800	0
10/05/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.19300	6.10800	0
10/05/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.24300	6.15800	0
10/05/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.29300	6.20800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.34300	6.25800	0
10/05/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.39300	6.30800	0
10/05/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.44300	6.35800	0
10/05/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.49300	6.40800	0
10/05/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.74300	7.65800	0
10/05/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.79300	7.70800	0
10/05/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.84300	7.75800	0
10/05/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.89300	7.80800	0
10/05/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.99300	7.90800	0
10/05/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.04300	7.95800	0
10/05/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.09300	8.00800	0
10/05/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.14300	8.05800	0
10/05/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.19300	8.10800	0
10/05/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.24300	8.15800	0
10/05/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.29300	8.20800	0
10/05/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.34300	8.25800	0
10/05/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.39300	8.30800	0
10/05/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.44300	8.35800	0
10/05/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/05/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.49300	8.40800	0
10/05/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.43740	7.51060	0
10/05/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.14000	0.20000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.06100	0.05400	0
10/05/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.10800	0.16400	0
10/05/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.07900	0.06800	0
10/05/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.08600	0.13100	0
10/05/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.10700	0.08500	0
10/05/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.18400	0.23600	0
10/05/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.24700	0.22500	0
Futures Open Interest							370,862.00
Options Open Interest							331,694.00
Total							702,556.00