



# Currency Futures & Options Weekly Statistics

From: 11/10/2010 To: 14/10/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.20750	9.17670	0
11/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.89800	3.86900	0
11/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.09800	3.06900	0
11/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.04800	3.01900	0
11/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.99800	2.96900	0
11/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.94800	2.91900	0
11/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.89800	2.86900	0
11/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.84800	2.81900	0
11/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.79800	2.76900	0
11/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.74800	2.71900	0
11/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.69800	2.66900	0
11/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.64800	2.61900	0
11/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.59800	2.56900	0
11/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.54800	2.51900	0
11/10/2010	\$ / R On 13-December-10	4.40	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
11/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.49800	2.46900	0
11/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.44800	2.41900	0
11/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.09800	2.06900	0
11/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.04800	2.01900	0
11/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.99800	1.96900	0
11/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.94800	1.91900	0
11/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.89800	1.86900	0
11/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.84800	1.81900	0
11/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.79800	1.76900	0
11/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.74800	1.71900	0
11/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.69800	1.66900	0
11/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.64800	1.61900	0
11/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.59800	1.56900	0
11/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.54800	1.51900	0
11/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.49800	1.46900	0
11/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.44900	1.41900	0
11/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.10000	1.07100	0
11/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.05000	1.02100	0
11/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.00100	0.97200	0
11/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.95200	0.92300	0
11/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.90300	0.87400	0
11/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
11/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.85400	0.82600	0
11/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00600	0.00700	0
11/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.80600	0.77800	0
11/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00800	0.00900	0
11/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.75800	0.73100	0
11/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01000	0.01200	0
11/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.71000	0.68400	0
11/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01200	0.01500	0
11/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.66300	0.63700	0
11/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01500	0.01800	0
11/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.61700	0.59200	0
11/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01900	0.02300	0
11/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.57200	0.54700	0
11/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02400	0.02800	0
11/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.52700	0.50300	0
11/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02900	0.03400	0
11/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.48400	0.46100	0
11/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03600	0.04200	0
11/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.60300	0.58600	0
11/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.15900	0.17200	0
11/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.22300	0.20800	0
11/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.12500	0.13900	0
11/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19300	0.18000	0
11/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.14500	0.16100	0
11/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.16600	0.15800	0
11/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.16800	0.18900	0
11/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.14500	0.13800	0
11/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.19700	0.21900	0
11/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.12600	0.12100	10,534
11/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.22800	0.25200	0
11/10/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.11000	0.10500	0
11/10/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.26200	0.28600	100
11/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.09500	0.09100	0
11/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.29700	0.32200	0
11/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.08200	0.07900	0
11/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.33400	0.36000	3,500
11/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.19900	0.19500	7,500
11/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.40300	0.42800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.18500	0.18100	33,350
11/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.43900	0.46400	0
11/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.05300	0.05100	2,040
11/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.45500	0.48200	0
11/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.26200	0.25800	0
11/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.51800	0.54400	0
11/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.24800	0.24500	0
11/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.55400	0.58100	0
11/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.23500	0.23200	0
11/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.59100	0.61800	0
11/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.12800	0.12700	371
11/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.63200	0.66000	0
11/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.11900	0.11900	500
11/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.67300	0.70200	0
11/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01800	0.01800	1,000
11/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.77000	0.79900	500
11/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01300	0.01400	2,423
11/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.86500	0.89500	0
11/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.01200	0.01200	14,644
11/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.91400	0.94300	0
11/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.01000	0.01000	30,000
11/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.96200	0.99100	0
11/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07400	0.07500	0
11/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.97800	1.00800	0
11/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.22500	0.22500	0
11/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.97300	1.00400	0
11/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.21700	0.21600	0
11/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.01500	1.04500	0
11/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.20800	0.20800	0
11/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.05600	1.08700	0
11/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00500	0.00500	4,400
11/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.20700	1.23600	0
11/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00400	0.00400	0
11/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.25600	1.28500	0
11/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00400	0.00400	4,000
11/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.30600	1.33500	0
11/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.35500	1.38400	0
11/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.40500	1.43400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.04300	0.04500	3,000
11/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.39700	1.42800	0
11/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.50400	1.53300	0
11/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03800	0.04000	30,000
11/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.49200	1.52300	0
11/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.60400	1.63300	0
11/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00200	3,185
11/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.65300	1.68300	0
11/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
11/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.85300	1.88200	0
11/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	30,000
11/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.95300	1.98200	0
11/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00100	0.00100	20,000
11/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.05300	2.08200	0
11/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.10300	2.13200	0
11/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00100	500
11/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.15200	2.18200	0
11/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.63300	1.53700	0
11/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.57600	1.51000	0
11/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.61600	1.52100	0
11/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.60900	1.54400	0
11/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.60000	1.50500	0
11/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.64300	1.57800	0
11/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.55200	2.58100	0
11/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.60200	2.63100	0
11/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.90200	2.93100	0
11/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.95200	2.98100	0
11/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.00200	3.03100	0
11/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
11/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.05200	3.08100	0
11/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.10200	3.13100	0

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11/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.15200	3.18100	0
11/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.20200	3.23100	0
11/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.25200	3.28100	0
11/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.30200	3.33100	0
11/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.35200	3.38100	0
11/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.40200	3.43100	0
11/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.45200	3.48100	0
11/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.50200	3.53100	0
11/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
11/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.45600	3.48500	0
11/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.10200	4.13100	0
11/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.90200	4.93100	0
11/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.95200	4.98100	0
11/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.00200	5.03100	0
11/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.05200	5.08100	0
11/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.10200	5.13100	0
11/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.15200	5.18100	0
11/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.20200	5.23100	0
11/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.25200	5.28100	0
11/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.30200	5.33100	0
11/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.35200	5.38100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.40200	5.43100	0
11/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.45200	5.48100	0
11/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.50200	5.53100	0
11/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.55200	5.58100	0
11/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.10200	6.13100	0
11/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.90200	6.93100	0
11/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.95200	6.98100	0
11/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.00200	7.03100	0
11/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.05200	7.08100	0
11/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.10200	7.13100	0
11/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.15200	7.18100	0
11/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.20200	7.23100	0
11/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.25200	7.28100	0
11/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.30200	7.33100	0
11/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.35200	7.38100	0
11/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.40200	7.43100	0
11/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.45200	7.48100	0
11/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.50200	7.53100	0
11/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.55200	7.58100	0
11/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.10200	8.13100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.90200	8.93100	0
11/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.95200	8.98100	0
11/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.00200	9.03100	0
11/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.05200	9.08100	0
11/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.10200	9.13100	0
11/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.15200	9.18100	0
11/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.20200	9.23100	0
11/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.25200	9.28100	0
11/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.30200	9.33100	0
11/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.35200	9.38100	0
11/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.40200	9.43100	0
11/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.45200	9.48100	0
11/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.50200	9.53100	0
11/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.55200	9.58100	0
11/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.34070	11.31590	1,510
11/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.29500	0.31000	870
11/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.55200	0.59000	0
11/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.21200	0.22700	0
11/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.76900	0.80700	0
11/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.35000	0.36000	0
11/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.80900	0.84400	0
11/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.33600	0.34600	0
11/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.84500	0.88000	0
11/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.32300	0.33300	0
11/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.88200	0.91700	0
11/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.16100	0.17600	150



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.96800	1.00600	0
11/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.09000	0.10100	870
11/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.44700	1.48100	0
11/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08600	0.08590	0
11/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00889	0.00878	0
11/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00019	0.00018	0
11/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00975	0.00961	0
11/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00075	0.00071	0
11/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00214	0.00207	0
11/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00344	0.00347	0
11/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00395	0.00383	0
11/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00495	0.00493	0
11/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00040	0.00038	0
11/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01170	0.01178	0
11/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00161	0.00154	0
11/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01261	0.01264	0
11/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.90270	9.88440	5,820
11/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.80100	1.78300	0
11/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.75100	1.73300	0
11/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.70200	1.68400	0
11/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.65200	1.63400	0
11/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.55200	1.53400	0
11/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.45300	1.43400	0
11/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00300	0.00200	0
11/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.40300	1.38500	0
11/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.25400	1.23600	0
11/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
11/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.10600	1.08700	0
11/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00600	0.00500	0
11/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.81800	0.79900	0
11/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.01800	0.01700	0
11/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.77100	0.75300	0
11/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.02100	0.02100	0
11/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.72600	0.70800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02600	0.02600	0
11/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.68100	0.66400	0
11/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03100	0.03200	0
11/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.59300	0.57800	0
11/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04300	0.04600	0
11/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.51000	0.49700	0
11/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06000	0.06500	0
11/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.47000	0.45800	0
11/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07000	0.07600	0
11/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.43200	0.42100	0
11/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.08200	0.08900	1,125
11/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.35900	0.35200	0
11/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10900	0.12000	0
11/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.48200	0.48700	10,429
11/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.20500	0.22700	0
11/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.26300	0.26100	0
11/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.16300	0.17900	0
11/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.23500	0.23400	0
11/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.18500	0.20200	750
11/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.50400	0.51400	0
11/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.35100	0.38000	0
11/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.47800	0.48900	0
11/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.37500	0.40500	0
11/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.45300	0.46500	0
11/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.40000	0.43100	0
11/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11900	0.12300	0
11/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.36900	0.39100	0
11/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10600	0.11000	0
11/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.40600	0.42800	0
11/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09400	0.09800	0
11/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.44400	0.46600	0
11/10/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.07400	0.07800	375
11/10/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.52400	0.54600	0
11/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05800	0.06300	0
11/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.60800	0.63100	0
11/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05200	0.05600	0
11/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.65200	0.67400	0
11/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04600	0.05000	60
11/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.69600	0.71800	0
11/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.15500	0.16600	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.77800	0.80600	0
11/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.13700	0.14900	4,508
11/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.86000	0.88900	0
11/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02500	0.02800	0
11/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.92500	0.94600	0
11/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.01200	0.01400	0
11/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.21200	1.23200	0
11/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.01100	0.01300	0
11/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.26100	1.28100	0
11/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.01000	0.01200	0
11/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.31000	1.33000	0
11/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00900	0.01000	0
11/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.35900	1.37800	0
11/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00700	0.00800	0
11/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.45700	1.47600	0
11/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00500	0.00700	0
11/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.55500	1.57500	0
11/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00500	0.00600	0
11/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.60500	1.62400	0
11/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00300	0.00400	0
11/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.75300	1.77200	0
11/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.90300	1.92100	0
11/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00200	0
11/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.20100	2.22000	0
11/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00200	0
11/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.25100	2.27000	0
11/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00200	0
11/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.30100	2.32000	0
11/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.35100	2.36900	0
11/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.40100	2.41900	0
11/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.45100	2.46900	0
11/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.55100	2.56900	0
11/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.60100	2.61900	0
11/10/2010	€ / R On 13-December-10	12.40	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
11/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.75100	2.76900	0
11/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00100	0
11/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.90000	2.91900	0
11/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.20000	3.21800	0
11/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.30000	3.31800	0
11/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.20000	4.21800	0
11/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.25000	4.26800	0
11/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.30000	4.31800	0
11/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.35000	4.36800	0
11/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.45000	4.46800	0
11/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.55000	4.56800	0
11/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.60000	4.61800	0
11/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.75000	4.76800	0
11/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.90000	4.91800	0
11/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.20000	5.21800	0
11/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.30000	5.31800	0
11/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.20000	6.21800	0
11/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.25000	6.26800	0
11/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.30000	6.31800	0
11/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.35000	6.36800	0
11/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.45000	6.46800	0
11/10/2010	€ / R On 13-December-10	16.20	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
11/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.55000	6.56800	0
11/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.60000	6.61800	0
11/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.75000	6.76800	0
11/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.90000	6.91800	0
11/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.20000	7.21800	0
11/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.30000	7.31800	0
11/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.20000	8.21800	0
11/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.25000	8.26800	0
11/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.30000	8.31800	0
11/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.35000	8.36800	0
11/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.45000	8.46800	0
11/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.55000	8.56800	0
11/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.60000	8.61800	0
11/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.75000	8.76800	0
11/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.90000	8.91800	0
11/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.20000	9.21800	0
11/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.30000	9.31800	0
11/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.20000	10.21800	0
11/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.25000	10.26800	0
11/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.30000	10.31800	0
11/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.35000	10.36800	0
11/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.45000	10.46800	0
11/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.55000	10.56800	0
11/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.60000	10.61800	0
11/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.75000	10.76800	0
11/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.90000	10.91800	0
11/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.20000	11.21800	0
11/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.30000	11.31800	0
11/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.34250	7.32990	0
11/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.43200	0.40800	0
11/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.20600	0.22400	0
11/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.40300	0.38000	0
11/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.22700	0.24600	0
11/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37500	0.35300	0
11/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.24900	0.26900	0
11/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.23000	0.21000	0
11/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.16800	0.19000	0
11/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08100	0.06900	0
11/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.18500	0.21500	0
11/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06600	0.05600	200
11/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.22000	0.25200	0
11/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.88100	0.86800	0
11/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.78900	0.78800	0
11/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.85900	0.84500	0
11/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.81700	0.81500	0
11/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.83700	0.82900	0
11/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.84500	0.84900	0
11/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.92290	6.87370	0
11/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.16300	0.14900	0
11/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.24000	0.27500	0
11/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.14600	0.13300	0
11/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.27300	0.30900	0
11/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.13000	0.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.30700	0.34500	0
11/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00800	0.00800	0
11/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.81400	0.86400	0
11/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00700	0.00700	0
11/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.86300	0.91300	0
11/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00600	0.00600	0
11/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.91200	0.96200	0
11/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.31050	7.30770	0
11/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.30000	0.30700	0
11/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09700	0.10700	0
11/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.26600	0.27400	0
11/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11300	0.12400	0
11/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.23400	0.24300	0
11/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13100	0.14300	0
11/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.34300	0.33500	0
11/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.23300	0.22700	0
11/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.31700	0.30900	0
11/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25700	0.25100	0
11/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.29300	0.28400	0
11/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.28300	0.27600	0
12/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.20500	9.20750	0
12/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.89500	3.89800	0
12/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.09500	3.09800	0
12/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.04500	3.04800	0
12/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.99500	2.99800	0
12/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.94500	2.94800	0
12/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.89500	2.89800	0
12/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.84500	2.84800	0
12/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.79500	2.79800	0
12/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.74500	2.74800	0
12/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.69500	2.69800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.64500	2.64800	0
12/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.59500	2.59800	0
12/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.54500	2.54800	0
12/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.49500	2.49800	0
12/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.44500	2.44800	0
12/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.09500	2.09800	0
12/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.04500	2.04800	0
12/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.99500	1.99800	0
12/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.94500	1.94800	0
12/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.89500	1.89800	0
12/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.84500	1.84800	0
12/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.79500	1.79800	0
12/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.74500	1.74800	0
12/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.69500	1.69800	0
12/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.64500	1.64800	0
12/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.59500	1.59800	0
12/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.54500	1.54800	0
12/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.49500	1.49800	0
12/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
12/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.44500	1.44900	0
12/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.09600	1.10000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
12/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.04600	1.05000	0
12/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
12/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	0.99700	1.00100	0
12/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
12/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.94800	0.95200	0
12/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00400	0.00400	0
12/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.89900	0.90300	0
12/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
12/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.85000	0.85400	0
12/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00600	0.00600	0
12/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.80200	0.80600	0
12/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00800	0.00800	0
12/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.75400	0.75800	0
12/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01000	0.01000	0
12/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.70600	0.71000	0
12/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01200	0.01200	0
12/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.65900	0.66300	0
12/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01500	0.01500	0
12/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.61300	0.61700	0
12/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01900	0.01900	0
12/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.56700	0.57200	0
12/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02300	0.02400	0
12/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.52300	0.52700	0
12/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02900	0.02900	0
12/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.47900	0.48400	0
12/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03500	0.03600	0
12/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.60000	0.60300	0
12/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.16000	0.15900	0
12/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.21800	0.22300	0
12/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.12400	0.12500	0
12/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.18900	0.19300	0
12/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.14500	0.14500	0
12/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.16200	0.16600	0
12/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.16800	0.16800	0
12/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.14100	0.14500	0
12/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.19700	0.19700	0
12/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.12300	0.12600	10,534
12/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.22900	0.22800	0
12/10/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.10600	0.11000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.26200	0.26200	100
12/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.09200	0.09500	0
12/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.29800	0.29700	0
12/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.07900	0.08200	0
12/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.33500	0.33400	3,500
12/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.19700	0.19900	7,500
12/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.40400	0.40300	0
12/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.18300	0.18500	33,350
12/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.44000	0.43900	0
12/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.05000	0.05300	2,040
12/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.45600	0.45500	0
12/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.26000	0.26200	0
12/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.52000	0.51800	0
12/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.24600	0.24800	0
12/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.55600	0.55400	0
12/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.23300	0.23500	0
12/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.59300	0.59100	0
12/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.12700	0.12800	371
12/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.63400	0.63200	0
12/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.11800	0.11900	500
12/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.67500	0.67300	0
12/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01700	0.01800	1,000
12/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.77300	0.77000	500
12/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01300	0.01300	2,423
12/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.86900	0.86500	0
12/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.01100	0.01200	14,644
12/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.91700	0.91400	0
12/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00900	0.01000	30,000
12/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.96500	0.96200	0
12/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07400	0.07400	0
12/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.98100	0.97800	0
12/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.22300	0.22500	0
12/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.97600	0.97300	0
12/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.21400	0.21700	0
12/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.01700	1.01500	0
12/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.20600	0.20800	0
12/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.05900	1.05600	0
12/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00400	0.00500	4,400
12/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.21000	1.20700	0
12/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.26000	1.25600	0
12/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00300	0.00400	4,000
12/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.30900	1.30600	0
12/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00300	0.00300	0
12/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.35900	1.35500	0
12/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00300	0.00300	0
12/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.40900	1.40500	0
12/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.04300	0.04300	3,000
12/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.40000	1.39700	0
12/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00200	0.00200	0
12/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.50800	1.50400	0
12/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03900	0.03800	30,000
12/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.49600	1.49200	0
12/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00200	0.00200	0
12/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.60800	1.60400	0
12/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
12/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.65700	1.65300	0
12/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
12/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.85700	1.85300	0
12/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	30,000
12/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.95700	1.95300	0
12/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00100	0.00100	20,000
12/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.05700	2.05300	0
12/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00100	0
12/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.10600	2.10300	0
12/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
12/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.15600	2.15200	0
12/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.62100	1.63300	0
12/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.56600	1.57600	0
12/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.60400	1.61600	0
12/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.59900	1.60900	0
12/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.58800	1.60000	0
12/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.63300	1.64300	0
12/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.55600	2.55200	0
12/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.60600	2.60200	0
12/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.90600	2.90200	0
12/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.95600	2.95200	0
12/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.00600	3.00200	0
12/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
12/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.05600	3.05200	0
12/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.10600	3.10200	0
12/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.15600	3.15200	0
12/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.20600	3.20200	0
12/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.25600	3.25200	0
12/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.30600	3.30200	0
12/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.35600	3.35200	0
12/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.40600	3.40200	0
12/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.45600	3.45200	0
12/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.50600	3.50200	0
12/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
12/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.45900	3.45600	0
12/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.10600	4.10200	0
12/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.90600	4.90200	0
12/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.95600	4.95200	0
12/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.00600	5.00200	0
12/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.05600	5.05200	0
12/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.10600	5.10200	0
12/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.15600	5.15200	0
12/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.20600	5.20200	0
12/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.25600	5.25200	0
12/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.30600	5.30200	0
12/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.35600	5.35200	0
12/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.40600	5.40200	0
12/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.45600	5.45200	0
12/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.50600	5.50200	0
12/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.55600	5.55200	0
12/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.10600	6.10200	0
12/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.90600	6.90200	0
12/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.95600	6.95200	0
12/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.00600	7.00200	0
12/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.05600	7.05200	0
12/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.10600	7.10200	0
12/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.15600	7.15200	0
12/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.20600	7.20200	0
12/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.25600	7.25200	0
12/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.30600	7.30200	0
12/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.35600	7.35200	0
12/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.40600	7.40200	0
12/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.45600	7.45200	0
12/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.50600	7.50200	0
12/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.55600	7.55200	0
12/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.10600	8.10200	0
12/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.90600	8.90200	0
12/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.95600	8.95200	0
12/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.00600	9.00200	0
12/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.05600	9.05200	0
12/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.10600	9.10200	0
12/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.15600	9.15200	0
12/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.20600	9.20200	0
12/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.25600	9.25200	0
12/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.30600	9.30200	0
12/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.35600	9.35200	0
12/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.40600	9.40200	0
12/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.45600	9.45200	0
12/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.50600	9.50200	0
12/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.55600	9.55200	0
12/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.25990	11.34070	1,510
12/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.26900	0.29500	870
12/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.60400	0.55200	0
12/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.19300	0.21200	0
12/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.82800	0.76900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.32400	0.35000	0
12/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.86400	0.80900	0
12/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.31100	0.33600	0
12/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.90100	0.84500	0
12/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.29900	0.32300	0
12/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.93900	0.88200	0
12/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.14600	0.16100	150
12/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.03100	0.96800	0
12/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.08200	0.09000	870
12/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.51700	1.44700	0
12/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08630	0.08600	1,185
12/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00907	0.00889	0
12/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00017	0.00019	0
12/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00999	0.00975	0
12/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00069	0.00075	0
12/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00219	0.00214	0
12/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00329	0.00344	0
12/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00406	0.00395	0
12/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00476	0.00495	0
12/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00040	0.00040	0
12/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01150	0.01170	0
12/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00165	0.00161	0
12/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01235	0.01261	0
12/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.85890	9.90270	5,820
12/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.75800	1.80100	0
12/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.70800	1.75100	0
12/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.65800	1.70200	0
12/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00200	0
12/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.60800	1.65200	0
12/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00200	0
12/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.50900	1.55200	0
12/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00200	0.00200	0
12/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.40900	1.45300	0
12/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00200	0.00300	0
12/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.35900	1.40300	0
12/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00200	0.00300	0
12/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.21000	1.25400	0
12/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.06200	1.10600	0
12/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00500	0.00600	0
12/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.77300	0.81800	0
12/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.01600	0.01800	0
12/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.72600	0.77100	0
12/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.01900	0.02100	0
12/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.68100	0.72600	0
12/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02400	0.02600	0
12/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.63600	0.68100	0
12/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.02900	0.03100	0
12/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.54800	0.59300	0
12/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04100	0.04300	0
12/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.46500	0.51000	0
12/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05800	0.06000	0
12/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.42500	0.47000	0
12/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.06800	0.07000	0
12/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.38700	0.43200	0
12/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.08000	0.08200	1,125
12/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.31600	0.35900	0
12/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10900	0.10900	0
12/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.45100	0.48200	10,429
12/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.21700	0.20500	0
12/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.22200	0.26300	0
12/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.16500	0.16300	0
12/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.19500	0.23500	0
12/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.18800	0.18500	750
12/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.47600	0.50400	0
12/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.36700	0.35100	0
12/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.45100	0.47800	0
12/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.39200	0.37500	0
12/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.42700	0.45300	0
12/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.41800	0.40000	0
12/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.09400	0.11900	0
12/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.38700	0.36900	0
12/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.08300	0.10600	0
12/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.42600	0.40600	0
12/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.07300	0.09400	0
12/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.46600	0.44400	0
12/10/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05600	0.07400	375
12/10/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.54900	0.52400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04400	0.05800	0
12/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.63700	0.60800	0
12/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.03800	0.05200	0
12/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.68100	0.65200	0
12/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03400	0.04600	60
12/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.72700	0.69600	0
12/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.14200	0.15500	14,937
12/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.80800	0.77800	0
12/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.12600	0.13700	4,508
12/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.89200	0.86000	0
12/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.01800	0.02500	0
12/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.96100	0.92500	0
12/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00800	0.01200	0
12/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.25100	1.21200	0
12/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00700	0.01100	0
12/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.30000	1.26100	0
12/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00600	0.01000	0
12/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.34900	1.31000	0
12/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00600	0.00900	0
12/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.39900	1.35900	0
12/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00500	0.00700	0
12/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.49800	1.45700	0
12/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00400	0.00500	0
12/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.59700	1.55500	0
12/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00300	0.00500	0
12/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.64600	1.60500	0
12/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00300	0
12/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.79500	1.75300	0
12/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00200	0.00300	0
12/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.94500	1.90300	0
12/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.24400	2.20100	0
12/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.29400	2.25100	0
12/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.34400	2.30100	0
12/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.39400	2.35100	0
12/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.44400	2.40100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.49400	2.45100	0
12/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.59400	2.55100	0
12/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.64400	2.60100	0
12/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00100	0
12/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.79300	2.75100	0
12/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.94300	2.90000	0
12/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.24300	3.20000	0
12/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.34300	3.30000	0
12/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.24300	4.20000	0
12/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.29300	4.25000	0
12/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.34300	4.30000	0
12/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.39300	4.35000	0
12/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.49300	4.45000	0
12/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.59300	4.55000	0
12/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.64300	4.60000	0
12/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.79300	4.75000	0
12/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.94300	4.90000	0
12/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.24300	5.20000	0
12/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.34300	5.30000	0
12/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.24300	6.20000	0
12/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.29300	6.25000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.34300	6.30000	0
12/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.39300	6.35000	0
12/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.49300	6.45000	0
12/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.59300	6.55000	0
12/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.64300	6.60000	0
12/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.79300	6.75000	0
12/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.94300	6.90000	0
12/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.24300	7.20000	0
12/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.34300	7.30000	0
12/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.24300	8.20000	0
12/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.29300	8.25000	0
12/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.34300	8.30000	0
12/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.39300	8.35000	0
12/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.49300	8.45000	0
12/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.59300	8.55000	0
12/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.64300	8.60000	0
12/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.79300	8.75000	0
12/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.94300	8.90000	0
12/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.24300	9.20000	0
12/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.34300	9.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.24300	10.20000	0
12/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.29300	10.25000	0
12/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.34300	10.30000	0
12/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.39300	10.35000	0
12/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.49300	10.45000	0
12/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.59300	10.55000	0
12/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.64300	10.60000	0
12/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.79300	10.75000	0
12/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.94300	10.90000	0
12/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.24300	11.20000	0
12/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.34300	11.30000	0
12/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.32820	7.34250	0
12/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.42200	0.43200	0
12/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.21100	0.20600	0
12/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.39400	0.40300	0
12/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.23300	0.22700	0
12/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.36600	0.37500	0
12/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.25500	0.24900	0
12/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.22200	0.23000	0
12/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.17500	0.16800	0
12/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07400	0.08100	0
12/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.19400	0.18500	0
12/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06000	0.06600	200
12/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.23000	0.22000	0
12/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.86800	0.88100	0
12/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.79000	0.78900	0
12/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.84600	0.85900	0
12/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.81800	0.81700	0
12/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.83000	0.83700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.85200	0.84500	0
12/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.93650	6.92290	0
12/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.16900	0.16300	0
12/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.23300	0.24000	0
12/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.15100	0.14600	0
12/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.26500	0.27300	0
12/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.13400	0.13000	0
12/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.29800	0.30700	0
12/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00900	0.00800	0
12/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.80200	0.81400	0
12/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00700	0.00700	0
12/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.85000	0.86300	0
12/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00600	0.00600	0
12/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.89900	0.91200	0
12/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.34970	7.31050	0
12/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.32300	0.30000	0
12/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08200	0.09700	0
12/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.28800	0.26600	0
12/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09700	0.11300	0
12/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.25400	0.23400	0
12/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11300	0.13100	0
12/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.35900	0.34300	0
12/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.20900	0.23300	0
12/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.33200	0.31700	0
12/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.23200	0.25700	0
12/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.30600	0.29300	0
12/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.25600	0.28300	0
13/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.13670	9.20500	0
13/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.82400	3.89500	0
13/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.02400	3.09500	0
13/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	2.97400	3.04500	0
13/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.92400	2.99500	0
13/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.87400	2.94500	0
13/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.82400	2.89500	0
13/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.77400	2.84500	0
13/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.72400	2.79500	0
13/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.67400	2.74500	0
13/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.62400	2.69500	0
13/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.57400	2.64500	0
13/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.52400	2.59500	0
13/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.47400	2.54500	0
13/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.42400	2.49500	0
13/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.37400	2.44500	0
13/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.02400	2.09500	0
13/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	1.97400	2.04500	0
13/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.92400	1.99500	0
13/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.87400	1.94500	0
13/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.82400	1.89500	0
13/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.77400	1.84500	0
13/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.72400	1.79500	0
13/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.67400	1.74500	0
13/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.62400	1.69500	0
13/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.57400	1.64500	0
13/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.52500	1.59500	0
13/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.47500	1.54500	0
13/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.42500	1.49500	0
13/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.37500	1.44500	0
13/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.02600	1.09600	0
13/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
13/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	0.97700	1.04600	0
13/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00300	0.00200	0
13/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	0.92800	0.99700	0
13/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00400	0.00300	0
13/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.87800	0.94800	0
13/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00400	0.00400	0
13/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.83000	0.89900	0
13/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00600	0.00500	0
13/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.78100	0.85000	0
13/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00700	0.00600	0
13/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.73300	0.80200	0
13/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00900	0.00800	0
13/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.68600	0.75400	0
13/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01200	0.01000	0
13/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.63800	0.70600	0
13/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01400	0.01200	0
13/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.59200	0.65900	0
13/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01800	0.01500	0
13/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.54600	0.61300	0
13/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02200	0.01900	0
13/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.50200	0.56700	0
13/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02800	0.02300	0
13/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.45800	0.52300	0
13/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03400	0.02900	0
13/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.41600	0.47900	0
13/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04200	0.03500	0
13/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.54400	0.60000	0
13/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.17900	0.16000	0
13/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.16900	0.21800	0
13/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.14500	0.12400	0
13/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.14600	0.18900	0
13/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.17200	0.14500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.12700	0.16200	0
13/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.20300	0.16800	0
13/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.10900	0.14100	0
13/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.23500	0.19700	0
13/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.09400	0.12300	10,534
13/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.27000	0.22900	0
13/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.21300	0.00000	1,200
13/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.34600	0.00000	0
13/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.06900	0.09200	0
13/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.34500	0.29800	0
13/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.05900	0.07900	0
13/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.38500	0.33500	3,500
13/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16900	0.19700	7,500
13/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.45200	0.40400	0
13/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.15700	0.18300	33,350
13/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.49000	0.44000	0
13/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.03700	0.05000	2,040
13/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.51300	0.45600	0
13/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.23200	0.26000	0
13/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.56700	0.52000	0
13/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.22000	0.24600	0
13/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.60500	0.55600	0
13/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.20800	0.23300	0
13/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.64300	0.59300	0
13/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.10800	0.12700	371
13/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.69100	0.63400	0
13/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.10100	0.11800	500
13/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.73400	0.67500	0
13/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01200	0.01700	1,000
13/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.83800	0.77300	500
13/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00900	0.01300	2,423
13/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.93500	0.86900	0
13/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00800	0.01100	14,644
13/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.98400	0.91700	0
13/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00600	0.00900	30,000
13/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	1.03200	0.96500	0
13/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.06300	0.07400	0
13/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.04600	0.98100	0
13/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.20400	0.22300	0
13/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.03400	0.97600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.19600	0.21400	0
13/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.07600	1.01700	0
13/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.18800	0.20600	0
13/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.11800	1.05900	0
13/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00300	0.00400	4,400
13/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.27900	1.21000	0
13/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00300	0.00400	0
13/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.32900	1.26000	0
13/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00200	0.00300	4,000
13/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.37800	1.30900	0
13/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00200	0.00300	0
13/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.42800	1.35900	0
13/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00200	0.00300	0
13/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.47800	1.40900	0
13/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03700	0.04300	3,000
13/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.47000	1.40000	0
13/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00100	0.00200	0
13/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.57700	1.50800	0
13/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03300	0.03900	30,000
13/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.56600	1.49600	0
13/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00200	0
13/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.67700	1.60800	0
13/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
13/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.72700	1.65700	0
13/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
13/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.92700	1.85700	0
13/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00100	30,000
13/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	2.02600	1.95700	0
13/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00100	20,000
13/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.12600	2.05700	0
13/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.17600	2.10600	0
13/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
13/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.22600	2.15600	0
13/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.58500	1.62100	0
13/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.59800	1.56600	0
13/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.56900	1.60400	0
13/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.63200	1.59900	0
13/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.55300	1.58800	0
13/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.66600	1.63300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.62600	2.55600	0
13/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.67600	2.60600	0
13/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.97600	2.90600	0
13/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	3.02600	2.95600	0
13/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.07600	3.00600	0
13/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
13/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.12600	3.05600	0
13/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.17600	3.10600	0
13/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.22600	3.15600	0
13/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.27600	3.20600	0
13/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.32600	3.25600	0
13/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.37600	3.30600	0
13/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.42600	3.35600	0
13/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.47600	3.40600	0
13/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.52600	3.45600	0
13/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.57600	3.50600	0
13/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
13/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.53500	3.45900	0
13/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.17600	4.10600	0
13/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.97600	4.90600	0
13/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	5.02600	4.95600	0
13/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.07600	5.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.12600	5.05600	0
13/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.17600	5.10600	0
13/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.22600	5.15600	0
13/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.27600	5.20600	0
13/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.32600	5.25600	0
13/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.37600	5.30600	0
13/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.42600	5.35600	0
13/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.47600	5.40600	0
13/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.52600	5.45600	0
13/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.57600	5.50600	0
13/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.62600	5.55600	0
13/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.17600	6.10600	0
13/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.97600	6.90600	0
13/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	7.02600	6.95600	0
13/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.07600	7.00600	0
13/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.12600	7.05600	0
13/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.17600	7.10600	0
13/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.22600	7.15600	0
13/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.27600	7.20600	0
13/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.32600	7.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.37600	7.30600	0
13/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.42600	7.35600	0
13/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.47600	7.40600	0
13/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.52600	7.45600	0
13/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.57600	7.50600	0
13/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.62600	7.55600	0
13/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.17600	8.10600	0
13/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.97600	8.90600	0
13/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	9.02600	8.95600	0
13/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.07600	9.00600	0
13/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.12600	9.05600	0
13/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.17600	9.10600	0
13/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.22600	9.15600	0
13/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.27600	9.20600	0
13/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.32600	9.25600	0
13/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.37600	9.30600	0
13/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.42600	9.35600	0
13/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.47600	9.40600	0
13/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.52600	9.45600	0
13/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.57600	9.50600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.62600	9.55600	0
13/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.17030	11.25990	1,564
13/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.23400	0.26900	870
13/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.66000	0.60400	0
13/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.16600	0.19300	0
13/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.89200	0.82800	0
13/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.29500	0.32400	0
13/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.92500	0.86400	0
13/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.28300	0.31100	0
13/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.96300	0.90100	0
13/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.27200	0.29900	0
13/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.00200	0.93900	0
13/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.12600	0.14600	150
13/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.10200	1.03100	0
13/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.06900	0.08200	870
13/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.59500	1.51700	0
13/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08540	0.08630	1,185
13/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00832	0.00907	0
13/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00022	0.00017	0
13/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00923	0.00999	0
13/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00083	0.00069	0
13/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00187	0.00219	0
13/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00377	0.00329	0
13/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00366	0.00406	0
13/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00526	0.00476	0
13/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00033	0.00040	0
13/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01223	0.01150	0
13/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00147	0.00165	0
13/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01307	0.01235	0
13/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.83670	9.85890	5,820
13/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.74100	1.75800	0
13/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.69100	1.70800	0
13/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.64100	1.65800	0
13/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.59100	1.60800	0
13/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.49100	1.50900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00200	0
13/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.39200	1.40900	0
13/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00200	0.00200	0
13/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.34200	1.35900	0
13/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00200	0.00200	0
13/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.19300	1.21000	0
13/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00300	0.00300	0
13/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.04500	1.06200	0
13/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
13/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.75600	0.77300	0
13/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.01600	0.01600	0
13/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.71000	0.72600	0
13/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.02000	0.01900	0
13/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.66400	0.68100	0
13/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02400	0.02400	0
13/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.61900	0.63600	0
13/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.02900	0.02900	0
13/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.53200	0.54800	0
13/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04200	0.04100	0
13/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.45000	0.46500	0
13/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06000	0.05800	0
13/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.41000	0.42500	0
13/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07000	0.06800	0
13/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.37300	0.38700	0
13/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.08300	0.08000	1,125
13/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.30200	0.31600	0
13/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.11200	0.10900	0
13/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.42900	0.45100	10,429
13/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.21900	0.21700	0
13/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.21000	0.22200	0
13/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.17000	0.16500	0
13/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.18300	0.19500	0
13/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.19300	0.18800	750
13/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.46000	0.47600	0
13/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.37300	0.36700	0
13/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.43600	0.45100	0
13/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.39900	0.39200	0
13/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.41200	0.42700	0
13/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.42500	0.41800	0
13/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.08700	0.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.39700	0.38700	0
13/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.07600	0.08300	0
13/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.43600	0.42600	0
13/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06700	0.07300	0
13/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.47700	0.46600	0
13/10/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05100	0.05600	375
13/10/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.56100	0.54900	0
13/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.03900	0.04400	0
13/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.64900	0.63700	0
13/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.03500	0.03800	0
13/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.69500	0.68100	0
13/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03000	0.03400	60
13/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.74000	0.72700	0
13/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.13300	0.14200	14,937
13/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.82300	0.80800	0
13/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.11800	0.12600	4,508
13/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.90800	0.89200	0
13/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.01600	0.01800	0
13/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.97600	0.96100	0
13/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00700	0.00800	0
13/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.26700	1.25100	0
13/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00600	0.00700	0
13/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.31600	1.30000	0
13/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00600	0.00600	0
13/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.36600	1.34900	0
13/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00500	0.00600	0
13/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.41500	1.39900	0
13/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00400	0.00500	0
13/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.51400	1.49800	0
13/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00300	0.00400	0
13/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.61300	1.59700	0
13/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00300	0.00300	0
13/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.66300	1.64600	0
13/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
13/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.81200	1.79500	0
13/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00100	0.00200	0
13/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.96100	1.94500	0
13/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.26100	2.24400	0
13/10/2010	€ / R On 13-December-10	11.90	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
13/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.31100	2.29400	0
13/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.36100	2.34400	0
13/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.41100	2.39400	0
13/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.46100	2.44400	0
13/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.51100	2.49400	0
13/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
13/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.61100	2.59400	0
13/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00100	0
13/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.66000	2.64400	0
13/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.81000	2.79300	0
13/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.96000	2.94300	0
13/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.26000	3.24300	0
13/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.36000	3.34300	0
13/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.26000	4.24300	0
13/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.31000	4.29300	0
13/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.36000	4.34300	0
13/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.41000	4.39300	0
13/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.51000	4.49300	0
13/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.61000	4.59300	0
13/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.66000	4.64300	0
13/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.81000	4.79300	0
13/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.96000	4.94300	0
13/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.26000	5.24300	0
13/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.36000	5.34300	0
13/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.26000	6.24300	0
13/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.31000	6.29300	0
13/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.36000	6.34300	0
13/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.41000	6.39300	0
13/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.51000	6.49300	0
13/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.61000	6.59300	0
13/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.66000	6.64300	0
13/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.81000	6.79300	0
13/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.96000	6.94300	0
13/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.26000	7.24300	0
13/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.36000	7.34300	0
13/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.26000	8.24300	0
13/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.31000	8.29300	0
13/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.36000	8.34300	0
13/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.41000	8.39300	0
13/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.51000	8.49300	0
13/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.61000	8.59300	0
13/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.66000	8.64300	0
13/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.81000	8.79300	0
13/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.96000	8.94300	0
13/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.26000	9.24300	0
13/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.36000	9.34300	0
13/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.26000	10.24300	0
13/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.31000	10.29300	0
13/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.36000	10.34300	0
13/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.41000	10.39300	0
13/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.51000	10.49300	0
13/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.61000	10.59300	0
13/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.66000	10.64300	0
13/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.81000	10.79300	0
13/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.96000	10.94300	0
13/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.26000	11.24300	0
13/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.36000	11.34300	0
13/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.33230	7.32820	0
13/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.41600	0.42200	0
13/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.21900	0.21100	0
13/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.38800	0.39400	0
13/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.24100	0.23300	0
13/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.36100	0.36600	0
13/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.26400	0.25500	0
13/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21800	0.22200	0
13/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.18500	0.17500	0
13/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07300	0.07400	0
13/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.20300	0.19400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06000	0.06000	200
13/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.24000	0.23000	0
13/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.88600	0.86800	0
13/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.80400	0.79000	0
13/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.86400	0.84600	0
13/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.83200	0.81800	0
13/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.84300	0.83000	0
13/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.86100	0.85200	0
13/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.92630	6.93650	0
13/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.16200	0.16900	0
13/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.23600	0.23300	0
13/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.14400	0.15100	0
13/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.26800	0.26500	0
13/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.12800	0.13400	0
13/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.30200	0.29800	0
13/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00800	0.00900	0
13/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.80700	0.80200	0
13/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00600	0.00700	0
13/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.85500	0.85000	0
13/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00500	0.00600	0
13/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.90400	0.89900	0
13/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.27790	7.34970	0
13/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.27000	0.32300	0
13/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09600	0.08200	0
13/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.23700	0.28800	0
13/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11300	0.09700	0
13/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.20500	0.25400	0
13/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13100	0.11300	0
13/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.31100	0.35900	0
13/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.23300	0.20900	0
13/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.28500	0.33200	0
13/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25700	0.23200	0
13/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.26500	0.30600	0
13/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.28700	0.25600	0
14/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.09740	9.13670	0
14/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.78100	3.82400	0
14/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	2.98100	3.02400	0
14/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	2.93100	2.97400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.88100	2.92400	0
14/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.83100	2.87400	0
14/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.78100	2.82400	0
14/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.73100	2.77400	0
14/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.68100	2.72400	0
14/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.63100	2.67400	0
14/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.58100	2.62400	0
14/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.53100	2.57400	0
14/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.48100	2.52400	0
14/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.43100	2.47400	0
14/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.38100	2.42400	0
14/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.33100	2.37400	0
14/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	1.98100	2.02400	0
14/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	1.93100	1.97400	0
14/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.88100	1.92400	0
14/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.83100	1.87400	0
14/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.78100	1.82400	0
14/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.73100	1.77400	0
14/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.68100	1.72400	0
14/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.63100	1.67400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.58100	1.62400	0
14/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.53100	1.57400	0
14/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.48100	1.52500	0
14/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00100	0
14/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.43100	1.47500	0
14/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
14/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.38100	1.42500	0
14/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
14/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.33100	1.37500	0
14/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
14/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	0.98300	1.02600	0
14/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
14/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	0.93400	0.97700	0
14/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
14/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	0.88500	0.92800	0
14/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
14/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.83600	0.87800	0
14/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00500	0.00400	0
14/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.78800	0.83000	0
14/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00700	0.00600	0
14/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.74000	0.78100	0
14/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00900	0.00700	0
14/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.69200	0.73300	0
14/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01100	0.00900	0
14/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.64500	0.68600	0
14/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01400	0.01200	0
14/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.59800	0.63800	0
14/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01700	0.01400	0
14/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.55300	0.59200	0
14/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02200	0.01800	0
14/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.50800	0.54600	0
14/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02700	0.02200	0
14/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.46400	0.50200	0
14/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03300	0.02800	0
14/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.42200	0.45800	0
14/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04100	0.03400	0
14/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.38100	0.41600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05000	0.04200	0
14/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.51400	0.54400	0
14/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.19600	0.17900	0
14/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.15100	0.16900	0
14/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.17000	0.14500	0
14/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.13000	0.14600	0
14/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.19900	0.17200	0
14/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.11300	0.12700	0
14/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.23200	0.20300	0
14/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.09700	0.10900	0
14/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.26600	0.23500	0
14/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.08300	0.09400	10,534
14/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.30200	0.27000	0
14/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.20100	0.21300	1,200
14/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.37600	0.34600	0
14/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.06100	0.06900	0
14/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.38000	0.34500	0
14/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.05200	0.05900	0
14/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.42100	0.38500	3,500
14/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16000	0.16900	7,500
14/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.48500	0.45200	0
14/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.14800	0.15700	33,350
14/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.52300	0.49000	0
14/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.03200	0.03700	2,040
14/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.55100	0.51300	0
14/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.22000	0.23200	0
14/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.60200	0.56700	0
14/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.20800	0.22000	0
14/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.64000	0.60500	0
14/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.19700	0.20800	0
14/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.67900	0.64300	0
14/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.10300	0.10800	371
14/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.72800	0.69100	0
14/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.09600	0.10100	500
14/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.77100	0.73400	0
14/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01100	0.01200	1,000
14/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.88000	0.83800	500
14/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00800	0.00900	2,423
14/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.97700	0.93500	0
14/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00700	0.00800	14,644

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	1.02600	0.98400	0
14/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00600	0.00600	30,000
14/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	1.07500	1.03200	0
14/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.06000	0.06300	0
14/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.08500	1.04600	0
14/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.19500	0.20400	0
14/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.07500	1.03400	0
14/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.18800	0.19600	0
14/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.11800	1.07600	0
14/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.18100	0.18800	0
14/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.16100	1.11800	0
14/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00300	0.00300	4,400
14/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.32200	1.27900	0
14/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00200	0.00300	0
14/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.37100	1.32900	0
14/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00200	0.00200	4,000
14/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.42100	1.37800	0
14/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00200	0.00200	0
14/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.47100	1.42800	0
14/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00200	0.00200	0
14/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.52100	1.47800	0
14/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03500	0.03700	3,000
14/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.51000	1.47000	0
14/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.62000	1.57700	0
14/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03200	0.03300	30,000
14/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.60700	1.56600	0
14/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.72000	1.67700	0
14/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
14/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.77000	1.72700	0
14/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00100	15,000
14/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.96900	1.92700	0
14/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
14/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	2.06900	2.02600	0
14/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
14/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.16900	2.12600	0
14/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.21900	2.17600	0
14/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.26900	2.22600	0
14/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.58100	1.58500	0
14/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.63400	1.59800	0
14/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.56600	1.56900	0
14/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.66900	1.63200	0
14/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.55000	1.55300	0
14/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.70300	1.66600	0
14/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.66900	2.62600	0
14/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.71900	2.67600	0
14/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	3.01900	2.97600	0
14/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	3.06900	3.02600	0
14/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.11900	3.07600	0
14/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
14/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.16900	3.12600	0
14/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.21900	3.17600	0
14/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.26900	3.22600	0
14/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.31900	3.27600	0
14/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.36900	3.32600	0
14/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.41900	3.37600	0
14/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.46900	3.42600	0
14/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.51900	3.47600	0
14/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.56900	3.52600	0
14/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.61900	3.57600	0
14/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
14/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.57700	3.53500	0
14/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.21900	4.17600	0
14/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	5.01900	4.97600	0
14/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	5.06900	5.02600	0
14/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.11900	5.07600	0
14/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.16900	5.12600	0
14/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.21900	5.17600	0
14/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.26900	5.22600	0
14/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.31900	5.27600	0
14/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.36900	5.32600	0
14/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.41900	5.37600	0
14/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.46900	5.42600	0
14/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.51900	5.47600	0
14/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.56900	5.52600	0
14/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.61900	5.57600	0
14/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.66900	5.62600	0
14/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.21900	6.17600	0
14/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	7.01900	6.97600	0
14/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	7.06900	7.02600	0
14/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.11900	7.07600	0
14/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.16900	7.12600	0
14/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.21900	7.17600	0
14/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.26900	7.22600	0
14/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.31900	7.27600	0
14/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.36900	7.32600	0
14/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.41900	7.37600	0
14/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.46900	7.42600	0
14/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.51900	7.47600	0
14/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.56900	7.52600	0
14/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.61900	7.57600	0
14/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.66900	7.62600	0
14/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.21900	8.17600	0
14/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	9.01900	8.97600	0
14/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	9.06900	9.02600	0
14/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.11900	9.07600	0
14/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.16900	9.12600	0
14/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.21900	9.17600	0
14/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.26900	9.22600	0
14/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.31900	9.27600	0
14/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.36900	9.32600	0
14/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.41900	9.37600	0
14/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.46900	9.42600	0
14/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.51900	9.47600	0
14/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.56900	9.52600	0
14/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.61900	9.57600	0
14/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.66900	9.62600	0
14/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.21840	11.17030	1,564
14/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.24800	0.23400	870
14/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.62100	0.66000	0
14/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.17600	0.16600	0
14/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.84900	0.89200	0
14/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.30600	0.29500	0
14/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.88800	0.92500	0
14/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.29400	0.28300	0
14/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.92600	0.96300	0
14/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.28200	0.27200	0
14/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.96400	1.00200	0
14/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.13300	0.12600	150
14/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.05600	1.10200	0
14/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.07300	0.06900	870
14/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.54600	1.59500	0
14/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08520	0.08540	1,185
14/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00816	0.00832	0
14/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00026	0.00022	0
14/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00914	0.00923	0
14/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00094	0.00083	0
14/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00184	0.00187	0
14/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00394	0.00377	0
14/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00369	0.00366	0
14/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00549	0.00526	0
14/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00033	0.00033	0
14/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01243	0.01223	0
14/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00150	0.00147	0
14/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01330	0.01307	0
14/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.85750	9.83670	5,820
14/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.76600	1.74100	0
14/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.71600	1.69100	0
14/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.66600	1.64100	0
14/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.61600	1.59100	0
14/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.51600	1.49100	0
14/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.41700	1.39200	0
14/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00200	0.00200	0
14/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.36700	1.34200	0
14/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00200	0.00200	0
14/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.21800	1.19300	0
14/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00300	0.00300	0
14/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.07000	1.04500	0
14/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00500	0.00500	0
14/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.78100	0.75600	0
14/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.01600	0.01600	0
14/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.73400	0.71000	0
14/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.01900	0.02000	0
14/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.68800	0.66400	0
14/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02300	0.02400	0
14/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.64300	0.61900	0
14/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.02800	0.02900	0
14/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.55500	0.53200	0
14/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04000	0.04200	0
14/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.47200	0.45000	0
14/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05700	0.06000	0
14/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.43200	0.41000	0
14/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.06700	0.07000	0
14/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.39300	0.37300	0
14/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.07800	0.08300	1,125
14/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.32100	0.30200	0
14/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10600	0.11200	0
14/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.45000	0.42900	10,429
14/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.21300	0.21900	0
14/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.22500	0.21000	0
14/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.16000	0.17000	0
14/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.19800	0.18300	0
14/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.18300	0.19300	750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.47100	0.46000	0
14/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.36400	0.37300	0
14/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.44600	0.43600	0
14/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.38900	0.39900	0
14/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.42200	0.41200	0
14/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.41500	0.42500	0
14/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.09500	0.08700	0
14/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.38000	0.39700	0
14/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.08400	0.07600	0
14/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.41900	0.43600	0
14/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.07400	0.06700	0
14/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.45900	0.47700	0
14/10/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05700	0.05100	375
14/10/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.54200	0.56100	0
14/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04400	0.03900	0
14/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.62900	0.64900	0
14/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.03900	0.03500	0
14/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.67400	0.69500	0
14/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03400	0.03000	60
14/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.71900	0.74000	0
14/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.14000	0.13300	14,937
14/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.80300	0.82300	0
14/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.12500	0.11800	4,508
14/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.88800	0.90800	0
14/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.01800	0.01600	0
14/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.95300	0.97600	0
14/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00800	0.00700	0
14/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.24300	1.26700	0
14/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00700	0.00600	0
14/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.29200	1.31600	0
14/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00600	0.00600	0
14/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.34100	1.36600	0
14/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00600	0.00500	0
14/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.39100	1.41500	0
14/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00500	0.00400	0
14/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.49000	1.51400	0
14/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00400	0.00300	0
14/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.58900	1.61300	0
14/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00300	0.00300	0
14/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.63800	1.66300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
14/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.78700	1.81200	0
14/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00200	0.00100	0
14/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.93700	1.96100	0
14/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.23600	2.26100	0
14/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.28600	2.31100	0
14/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.33600	2.36100	0
14/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.38600	2.41100	0
14/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.43600	2.46100	0
14/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.48600	2.51100	0
14/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
14/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.58600	2.61100	0
14/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00100	0.00000	0
14/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.63600	2.66000	0
14/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.78500	2.81000	0
14/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.93500	2.96000	0
14/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.23500	3.26000	0
14/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.33500	3.36000	0
14/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.23500	4.26000	0
14/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.28500	4.31000	0
14/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.33500	4.36000	0
14/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.38500	4.41000	0
14/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.48500	4.51000	0
14/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.58500	4.61000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.63500	4.66000	0
14/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.78500	4.81000	0
14/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.93500	4.96000	0
14/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.23500	5.26000	0
14/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.33500	5.36000	0
14/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.23500	6.26000	0
14/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.28500	6.31000	0
14/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.33500	6.36000	0
14/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.38500	6.41000	0
14/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.48500	6.51000	0
14/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.58500	6.61000	0
14/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.63500	6.66000	0
14/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.78500	6.81000	0
14/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.93500	6.96000	0
14/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.23500	7.26000	0
14/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.33500	7.36000	0
14/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.23500	8.26000	0
14/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.28500	8.31000	0
14/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.33500	8.36000	0
14/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.38500	8.41000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.48500	8.51000	0
14/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.58500	8.61000	0
14/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.63500	8.66000	0
14/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.78500	8.81000	0
14/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.93500	8.96000	0
14/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.23500	9.26000	0
14/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.33500	9.36000	0
14/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.23500	10.26000	0
14/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.28500	10.31000	0
14/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.33500	10.36000	0
14/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.38500	10.41000	0
14/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.48500	10.51000	0
14/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.58500	10.61000	0
14/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.63500	10.66000	0
14/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.78500	10.81000	0
14/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.93500	10.96000	0
14/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.23500	11.26000	0
14/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.33500	11.36000	0
14/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.32720	7.33230	0
14/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.40300	0.41600	0
14/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.22300	0.21900	0
14/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.37400	0.38800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.24400	0.24100	0
14/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.34700	0.36100	0
14/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.26700	0.26400	0
14/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21000	0.21800	0
14/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.19000	0.18500	0
14/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.06700	0.07300	0
14/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.21300	0.20300	0
14/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.05400	0.06000	200
14/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.25000	0.24000	0
14/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.88600	0.88600	0
14/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.80900	0.80400	0
14/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.86500	0.86400	0
14/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.83800	0.83200	0
14/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.84500	0.84300	0
14/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.86800	0.86100	0
14/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.87570	6.92630	0
14/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.14400	0.16200	0
14/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.26800	0.23600	0
14/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.12900	0.14400	0
14/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.30300	0.26800	0
14/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11400	0.12800	0
14/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.33800	0.30200	0
14/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00600	0.00800	0
14/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.85700	0.80700	0
14/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00500	0.00600	0
14/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.90600	0.85500	0
14/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00400	0.00500	0
14/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.95500	0.90400	0
14/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.27570	7.27790	0
14/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.27200	0.27000	0
14/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10200	0.09600	0
14/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.23900	0.23700	0
14/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11900	0.11300	0
14/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.20800	0.20500	0
14/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13800	0.13100	0
14/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.31700	0.31100	0
14/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.24100	0.23300	0
14/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.29200	0.28500	0
14/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.26600	0.25700	0
14/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.26900	0.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.29300	0.28700	0
<b>Futures Open Interest</b>							<b>463,064.00</b>
<b>Options Open Interest</b>							<b>483,707.00</b>
<b>Total</b>							<b>946,771.00</b>