



Currency Futures & Options Weekly Statistics

From: 18/10/2010 To: 22/10/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.19230	9.13860	0
18/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.87400	3.82100	0
18/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.07400	3.02100	0
18/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.02400	2.97100	0
18/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.97400	2.92100	0
18/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.92400	2.87100	0
18/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.87400	2.82100	0
18/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.82400	2.77100	0
18/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.77400	2.72100	0
18/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.72400	2.67100	0
18/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.67400	2.62100	0
18/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.62400	2.57100	0
18/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.57400	2.52100	0
18/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.52400	2.47100	0
18/10/2010	\$ / 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
18/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.47400	2.42100	0
18/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.42400	2.37100	0
18/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.07400	2.02100	0
18/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.02400	1.97100	0
18/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.97400	1.92100	0
18/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.92400	1.87100	0
18/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.87400	1.82100	0
18/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.82400	1.77100	0
18/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.77400	1.72100	0
18/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.72400	1.67100	0
18/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.67400	1.62100	0
18/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.62400	1.57100	0
18/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.57400	1.52100	0
18/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.52400	1.47100	0
18/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.47500	1.42100	0
18/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.42500	1.37200	0
18/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.07600	1.02300	0
18/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.02600	0.97400	0
18/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00300	0
18/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	0.97700	0.92400	0
18/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
18/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.92700	0.87500	0
18/10/2010	\$ / R On 13-December-10	6.00	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
18/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.87800	0.82600	0
18/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00400	0.00500	0
18/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.83000	0.77800	0
18/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00600	0.00700	0
18/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.78100	0.73000	0
18/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00700	0.00900	0
18/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.73300	0.68200	0
18/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00900	0.01100	0
18/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.68500	0.63500	0
18/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01100	0.01400	0
18/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.63800	0.58900	0
18/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01400	0.01800	0
18/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.59200	0.54300	0
18/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01800	0.02200	0
18/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.54600	0.49900	0
18/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02200	0.02800	0
18/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.50100	0.45500	0
18/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02700	0.03400	0
18/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.45800	0.41300	0
18/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03400	0.04200	0
18/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.57600	0.54000	0
18/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.16500	0.18200	0
18/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.19700	0.16700	0
18/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.12300	0.14600	0
18/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.16800	0.14500	30,000
18/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.14400	0.17400	0
18/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.14500	0.12500	0
18/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.17100	0.20400	0
18/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.12600	0.10800	0
18/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.20200	0.23700	0
18/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.10800	0.09300	10,534
18/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.23400	0.27200	0
18/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.23300	0.21400	1,200
18/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.31500	0.34900	0
18/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.08000	0.06800	0
18/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.30600	0.34700	0
18/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.06800	0.05800	0
18/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.34400	0.38700	3,500
18/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.18500	0.17000	7,500
18/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.41700	0.45500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.17100	0.15800	33,350
18/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.45300	0.49300	0
18/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.04200	0.03600	2,040
18/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.46800	0.51500	0
18/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.24600	0.23100	0
18/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.53500	0.57300	0
18/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.23200	0.21900	0
18/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.57100	0.61100	0
18/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.22000	0.20700	0
18/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.60900	0.64900	0
18/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.11800	0.10900	371
18/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.65000	0.69400	0
18/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.10900	0.10100	500
18/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.69100	0.73600	0
18/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01400	0.01200	1,000
18/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.79000	0.84100	500
18/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01000	0.00800	2,423
18/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.88600	0.93700	0
18/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00800	0.00700	14,644
18/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.93400	0.98600	0
18/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00700	0.00600	30,000
18/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.98300	1.03500	0
18/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.06700	0.06300	0
18/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.99900	1.04800	0
18/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.21200	0.20400	0
18/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.00000	1.04500	0
18/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.20400	0.19600	0
18/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.04200	1.08700	0
18/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.19600	0.18900	0
18/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.08400	1.13000	0
18/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00300	0.00300	4,400
18/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.22900	1.28200	0
18/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00300	0.00300	0
18/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.27900	1.33200	0
18/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00200	0.00200	4,000
18/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.32800	1.38100	0
18/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.37800	1.43100	0
18/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.42800	1.48100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03900	0.03700	3,000
18/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.42100	1.47200	0
18/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.52700	1.58000	0
18/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03500	0.03300	30,000
18/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.51700	1.56800	0
18/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.62700	1.68000	0
18/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
18/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.67700	1.73000	0
18/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
18/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.87700	1.93000	0
18/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
18/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.97600	2.02900	0
18/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
18/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.07600	2.12900	0
18/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.12600	2.17900	0
18/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
18/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.17600	2.22900	0
18/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.62700	1.59700	0
18/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.58500	1.60800	0
18/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.61000	1.58100	0
18/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.61800	1.64200	0
18/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.59400	1.56600	0
18/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.65200	1.67700	0
18/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.57600	2.62900	0
18/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.62600	2.67900	0
18/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.92600	2.97900	0
18/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.97600	3.02900	0
18/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.02600	3.07900	0
18/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
18/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.07600	3.12900	0
18/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.12600	3.17900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.17600	3.22900	0
18/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.22600	3.27900	0
18/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.27600	3.32900	0
18/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.32600	3.37900	0
18/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.37600	3.42900	0
18/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.42600	3.47900	0
18/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.47600	3.52900	0
18/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.52600	3.57900	0
18/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
18/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.48400	3.53700	0
18/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.12600	4.17900	0
18/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.92600	4.97900	0
18/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.97600	5.02900	0
18/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.02600	5.07900	0
18/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.07600	5.12900	0
18/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.12600	5.17900	0
18/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.17600	5.22900	0
18/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.22600	5.27900	0
18/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.27600	5.32900	0
18/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.32600	5.37900	0
18/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.37600	5.42900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.42600	5.47900	0
18/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.47600	5.52900	0
18/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.52600	5.57900	0
18/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.57600	5.62900	0
18/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.12600	6.17900	0
18/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.92600	6.97900	0
18/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.97600	7.02900	0
18/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.02600	7.07900	0
18/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.07600	7.12900	0
18/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.12600	7.17900	0
18/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.17600	7.22900	0
18/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.22600	7.27900	0
18/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.27600	7.32900	0
18/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.32600	7.37900	0
18/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.37600	7.42900	0
18/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.42600	7.47900	0
18/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.47600	7.52900	0
18/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.52600	7.57900	0
18/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.57600	7.62900	0
18/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.12600	8.17900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.92600	8.97900	0
18/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.97600	9.02900	0
18/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.02600	9.07900	0
18/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.07600	9.12900	0
18/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.12600	9.17900	0
18/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.17600	9.22900	0
18/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.22600	9.27900	0
18/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.27600	9.32900	0
18/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.32600	9.37900	0
18/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.37600	9.42900	0
18/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.42600	9.47900	0
18/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.47600	9.52900	0
18/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.52600	9.57900	0
18/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.57600	9.62900	0
18/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.27840	11.28700	1,564
18/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.27100	0.27900	870
18/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.58000	0.58100	0
18/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.19300	0.20100	0
18/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.80200	0.80300	0
18/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.32300	0.33100	0
18/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.84500	0.84400	0
18/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.31000	0.31800	0
18/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.88200	0.88100	0
18/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.29800	0.30500	0
18/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.92000	0.91800	0
18/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.14600	0.15300	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.00500	1.00500	0
18/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.08000	0.08600	870
18/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.48900	1.48800	0
18/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08660	0.08580	1,185
18/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00945	0.00871	0
18/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00015	0.00021	0
18/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01027	0.00962	0
18/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00067	0.00082	0
18/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00230	0.00204	0
18/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00300	0.00354	0
18/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00421	0.00392	0
18/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00461	0.00512	0
18/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00039	0.00036	0
18/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01109	0.01186	0
18/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00170	0.00159	0
18/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01210	0.01279	0
18/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.90090	9.86790	5,820
18/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.81700	1.77900	0
18/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.76700	1.72900	0
18/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.71700	1.67900	0
18/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.66700	1.63000	0
18/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.56800	1.53000	0
18/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00200	0.00100	0
18/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.46800	1.43000	0
18/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00200	0.00100	0
18/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.41800	1.38000	0
18/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00200	0.00100	0
18/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.26900	1.23100	0
18/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00300	0.00200	0
18/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.12100	1.08300	0
18/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00500	0.00400	0
18/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.82900	0.79300	0
18/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.01300	0.01400	0
18/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.78200	0.74600	0
18/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.01600	0.01700	0
18/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.73500	0.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01900	0.02100	0
18/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.68900	0.65400	0
18/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.02300	0.02500	0
18/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.59900	0.56600	0
18/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03300	0.03700	0
18/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.51200	0.48100	0
18/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04600	0.05200	0
18/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.47100	0.44000	0
18/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05500	0.06100	0
18/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.43100	0.40100	0
18/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.06500	0.07200	1,125
18/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.35400	0.32700	0
18/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.08800	0.09800	0
18/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.47800	0.46500	10,429
18/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.19300	0.21600	0
18/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.25200	0.23000	0
18/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.13600	0.15100	0
18/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.22200	0.20100	0
18/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.15600	0.17200	750
18/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.49300	0.49300	0
18/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.34200	0.37500	0
18/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.46700	0.46800	0
18/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.36600	0.40000	0
18/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.44200	0.44400	0
18/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.39100	0.42600	0
18/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10500	0.09700	0
18/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.33900	0.36800	0
18/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.09200	0.08500	0
18/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.37600	0.40600	0
18/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.08100	0.07500	0
18/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.41500	0.44600	0
18/10/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06200	0.05700	375
18/10/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.49600	0.52800	0
18/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04800	0.04400	0
18/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.58200	0.61500	0
18/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04200	0.03900	0
18/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.62600	0.66000	0
18/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03600	0.03400	60
18/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.67000	0.70500	0
18/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.14600	0.15000	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.76100	0.80100	0
18/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.12900	0.13300	4,508
18/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.84400	0.88400	0
18/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.01900	0.01800	0
18/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.90300	0.93900	0
18/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00900	0.00800	0
18/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.19300	1.22900	0
18/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00700	0.00700	0
18/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.24100	1.27800	0
18/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00700	0.00600	0
18/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.29100	1.32700	0
18/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00600	0.00600	0
18/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.34000	1.37700	0
18/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00500	0.00400	0
18/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.43900	1.47500	0
18/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
18/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.53800	1.57500	0
18/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00300	0.00300	0
18/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.58700	1.62400	0
18/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.73600	1.77300	0
18/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.88600	1.92300	0
18/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.18500	2.22200	0
18/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.23500	2.27200	0
18/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.28500	2.32200	0
18/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.33500	2.37200	0
18/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.38500	2.42200	0
18/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.43500	2.47200	0
18/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.53500	2.57200	0
18/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00100	0
18/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.58400	2.62200	0
18/10/2010	€ / R On 13-December-10	12.40	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
18/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.73400	2.77100	0
18/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.88400	2.92100	0
18/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.18400	3.22100	0
18/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.28400	3.32100	0
18/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.18400	4.22100	0
18/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.23400	4.27100	0
18/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.28400	4.32100	0
18/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.33400	4.37100	0
18/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.43400	4.47100	0
18/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.53400	4.57100	0
18/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.58400	4.62100	0
18/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.73400	4.77100	0
18/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.88400	4.92100	0
18/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.18400	5.22100	0
18/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.28400	5.32100	0
18/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.18400	6.22100	0
18/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.23400	6.27100	0
18/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.28400	6.32100	0
18/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.33400	6.37100	0
18/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.43400	6.47100	0
18/10/2010	€ / 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
18/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.53400	6.57100	0
18/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.58400	6.62100	0
18/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.73400	6.77100	0
18/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.88400	6.92100	0
18/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.18400	7.22100	0
18/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.28400	7.32100	0
18/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.18400	8.22100	0
18/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.23400	8.27100	0
18/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.28400	8.32100	0
18/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.33400	8.37100	0
18/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.43400	8.47100	0
18/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.53400	8.57100	0
18/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.58400	8.62100	0
18/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.73400	8.77100	0
18/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.88400	8.92100	0
18/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.18400	9.22100	0
18/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.28400	9.32100	0
18/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.18400	10.22100	0
18/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.23400	10.27100	0
18/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.28400	10.32100	0
18/10/2010	€ / 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
18/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.33400	10.37100	0
18/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.43400	10.47100	0
18/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.53400	10.57100	0
18/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.58400	10.62100	0
18/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.73400	10.77100	0
18/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.88400	10.92100	0
18/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.18400	11.22100	0
18/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.28400	11.32100	0
18/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.36310	7.31970	0
18/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.43400	0.40100	0
18/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.19100	0.22400	0
18/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.40400	0.37200	0
18/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.21100	0.24500	0
18/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37600	0.34500	0
18/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.23300	0.26800	0
18/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.23000	0.21000	0
18/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.14500	0.19000	0
18/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07200	0.06600	0
18/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.15200	0.21100	0
18/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.05700	0.05300	200
18/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.18700	0.24800	0
18/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.90100	0.87800	0
18/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.78800	0.80800	0
18/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.87800	0.85600	0
18/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.81500	0.83600	0
18/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.85700	0.84000	0
18/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.84400	0.87000	0
18/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.89700	6.86770	0
18/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.15000	0.14300	0
18/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.25300	0.27500	0
18/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.13300	0.12800	0
18/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.28600	0.31000	0
18/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11800	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.32100	0.34600	0
18/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00500	0.00600	0
18/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.83300	0.86500	0
18/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00400	0.00500	0
18/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.88200	0.91400	0
18/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00300	0.00400	0
18/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.93100	0.96300	0
18/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.36000	7.28450	0
18/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.32600	0.27600	0
18/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07100	0.09600	0
18/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.29000	0.24300	0
18/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08500	0.11300	0
18/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.25500	0.21200	0
18/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10000	0.13200	0
18/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.36100	0.32100	0
18/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.20100	0.23700	0
18/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.33300	0.29500	0
18/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.22300	0.26100	0
18/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.30700	0.27200	0
18/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.24700	0.28800	0
19/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.29990	9.19230	0
19/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.98200	3.87400	0
19/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.18200	3.07400	0
19/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.13200	3.02400	0
19/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.08200	2.97400	0
19/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.03200	2.92400	0
19/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.98200	2.87400	0
19/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.93200	2.82400	0
19/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.88200	2.77400	0
19/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.83200	2.72400	0
19/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.78200	2.67400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.73200	2.62400	0
19/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.68200	2.57400	0
19/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.63200	2.52400	0
19/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.58200	2.47400	0
19/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.53200	2.42400	0
19/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.18200	2.07400	0
19/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.13200	2.02400	0
19/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.08200	1.97400	0
19/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.03200	1.92400	0
19/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.98200	1.87400	0
19/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.93200	1.82400	0
19/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.88200	1.77400	0
19/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.83200	1.72400	0
19/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.78200	1.67400	0
19/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.73200	1.62400	0
19/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.68200	1.57400	0
19/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.63200	1.52400	0
19/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.58200	1.47500	0
19/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
19/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.53200	1.42500	0
19/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.18300	1.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
19/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.13300	1.02600	0
19/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00200	0
19/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.08300	0.97700	0
19/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00100	0.00300	0
19/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.03400	0.92700	0
19/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
19/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.98400	0.87800	0
19/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00200	0.00400	0
19/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.93500	0.83000	0
19/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00600	0
19/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.88600	0.78100	0
19/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00700	0
19/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.83700	0.73300	0
19/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00500	0.00900	0
19/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.78800	0.68500	0
19/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00600	0.01100	0
19/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.74000	0.63800	0
19/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00800	0.01400	0
19/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.69300	0.59200	0
19/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01100	0.01800	0
19/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.64600	0.54600	0
19/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01400	0.02200	0
19/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.60000	0.50100	0
19/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01800	0.02700	0
19/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.55400	0.45800	0
19/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02200	0.03400	0
19/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.65800	0.57600	0
19/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.13700	0.16500	0
19/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.27200	0.19700	0
19/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09000	0.12300	0
19/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.23900	0.16800	30,000
19/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10700	0.14400	0
19/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.20800	0.14500	0
19/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.12600	0.17100	0
19/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.17900	0.12600	0
19/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14700	0.20200	0
19/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.15300	0.10800	10,534
19/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.17100	0.23400	0
19/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.28400	0.23300	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.25700	0.31500	0
19/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.11500	0.08000	0
19/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.23300	0.30600	0
19/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.09900	0.06800	0
19/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.26700	0.34400	3,500
19/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.22700	0.18500	7,500
19/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.35000	0.41700	0
19/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.21000	0.17100	33,350
19/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.38300	0.45300	0
19/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.06300	0.04200	2,040
19/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.38100	0.46800	0
19/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.28700	0.24600	0
19/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.46600	0.53500	0
19/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.27200	0.23200	0
19/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.50100	0.57100	0
19/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.25700	0.22000	0
19/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.53600	0.60900	0
19/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.14500	0.11800	371
19/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.56800	0.65000	0
19/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.13500	0.10900	500
19/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.60800	0.69100	0
19/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.02100	0.01400	1,000
19/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.68900	0.79000	500
19/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01500	0.01000	2,423
19/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.78300	0.88600	0
19/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.01300	0.00800	14,644
19/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.83100	0.93400	0
19/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.01100	0.00700	30,000
19/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.87900	0.98300	0
19/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.08300	0.06700	0
19/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.90600	0.99900	0
19/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.24100	0.21200	0
19/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.91700	1.00000	0
19/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.23100	0.20400	0
19/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.95700	1.04200	0
19/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.22200	0.19600	0
19/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.99800	1.08400	0
19/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00500	0.00300	4,400
19/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.12300	1.22900	0
19/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.17200	1.27900	0
19/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00400	0.00200	4,000
19/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.22200	1.32800	0
19/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00300	0.00200	0
19/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.27100	1.37800	0
19/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00300	0.00200	0
19/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.32100	1.42800	0
19/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.04800	0.03900	3,000
19/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.32100	1.42100	0
19/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00200	0.00100	0
19/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.42000	1.52700	0
19/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.04300	0.03500	30,000
19/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.41600	1.51700	0
19/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00200	0.00100	0
19/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.52000	1.62700	0
19/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
19/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.56900	1.67700	0
19/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
19/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.76900	1.87700	0
19/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00100	0.00000	30,000
19/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.86900	1.97600	0
19/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00100	0.00000	20,000
19/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.96900	2.07600	0
19/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.01800	2.12600	0
19/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
19/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.06800	2.17600	0
19/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.69000	1.62700	0
19/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.54000	1.58500	0
19/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.67300	1.61000	0
19/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.57300	1.61800	0
19/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.65600	1.59400	0
19/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.60600	1.65200	0
19/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.46800	2.57600	0
19/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.51800	2.62600	0
19/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.81800	2.92600	0
19/10/2010	\$ / 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
19/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.86800	2.97600	0
19/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.91800	3.02600	0
19/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
19/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.96800	3.07600	0
19/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.01800	3.12600	0
19/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.06800	3.17600	0
19/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.11800	3.22600	0
19/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.16800	3.27600	0
19/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.21800	3.32600	0
19/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.26800	3.37600	0
19/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.31800	3.42600	0
19/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.36800	3.47600	0
19/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.41800	3.52600	0
19/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
19/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.37500	3.48400	0
19/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.01800	4.12600	0
19/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.81800	4.92600	0
19/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.86800	4.97600	0
19/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.91800	5.02600	0
19/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.96800	5.07600	0
19/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.01800	5.12600	0
19/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.06800	5.17600	0
19/10/2010	\$ / 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
19/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.11800	5.22600	0
19/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.16800	5.27600	0
19/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.21800	5.32600	0
19/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.26800	5.37600	0
19/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.31800	5.42600	0
19/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.36800	5.47600	0
19/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.41800	5.52600	0
19/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.46800	5.57600	0
19/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.01800	6.12600	0
19/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.81800	6.92600	0
19/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.86800	6.97600	0
19/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.91800	7.02600	0
19/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.96800	7.07600	0
19/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.01800	7.12600	0
19/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.06800	7.17600	0
19/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.11800	7.22600	0
19/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.16800	7.27600	0
19/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.21800	7.32600	0
19/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.26800	7.37600	0
19/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.31800	7.42600	0
19/10/2010	\$ / 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
19/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.36800	7.47600	0
19/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.41800	7.52600	0
19/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.46800	7.57600	0
19/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.01800	8.12600	0
19/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.81800	8.92600	0
19/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.86800	8.97600	0
19/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.91800	9.02600	0
19/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.96800	9.07600	0
19/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.01800	9.12600	0
19/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.06800	9.17600	0
19/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.11800	9.22600	0
19/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.16800	9.27600	0
19/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.21800	9.32600	0
19/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.26800	9.37600	0
19/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.31800	9.42600	0
19/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.36800	9.47600	0
19/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.41800	9.52600	0
19/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.46800	9.57600	0
19/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.32990	11.27840	1,564
19/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.28900	0.27100	870
19/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.54700	0.58000	0
19/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.20600	0.19300	0
19/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.76400	0.80200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.34000	0.32300	0
19/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.81000	0.84500	0
19/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.32600	0.31000	0
19/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.84600	0.88200	0
19/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.31300	0.29800	0
19/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.88300	0.92000	0
19/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.15600	0.14600	150
19/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.96400	1.00500	0
19/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.08500	0.08000	870
19/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.44300	1.48900	0
19/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08730	0.08660	1,185
19/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01009	0.00945	0
19/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00009	0.00015	0
19/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01082	0.01027	0
19/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00052	0.00067	0
19/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00255	0.00230	0
19/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00255	0.00300	0
19/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00444	0.00421	0
19/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00414	0.00461	0
19/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00042	0.00039	0
19/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01042	0.01109	0
19/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00177	0.00170	0
19/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01147	0.01210	0
19/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.92970	9.90090	5,820
19/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.84800	1.81700	0
19/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.79800	1.76700	0
19/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.74800	1.71700	0
19/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.69800	1.66700	0
19/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.59800	1.56800	0
19/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00200	0
19/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.49900	1.46800	0
19/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00200	0.00200	0
19/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.44900	1.41800	0
19/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00200	0.00200	0
19/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.29900	1.26900	0
19/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.15100	1.12100	0
19/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00400	0.00500	0
19/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.85700	0.82900	0
19/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.01000	0.01300	0
19/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.81000	0.78200	0
19/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.01300	0.01600	0
19/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.76300	0.73500	0
19/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01600	0.01900	0
19/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.71600	0.68900	0
19/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01900	0.02300	0
19/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.62500	0.59900	0
19/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.02800	0.03300	0
19/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.53800	0.51200	0
19/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04100	0.04600	0
19/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.49600	0.47100	0
19/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04900	0.05500	0
19/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.45500	0.43100	0
19/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.05800	0.06500	1,125
19/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.37700	0.35400	0
19/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.08000	0.08800	0
19/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.49600	0.47800	10,429
19/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.18000	0.19300	0
19/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.27300	0.25200	0
19/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.12600	0.13600	0
19/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.24200	0.22200	0
19/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.14500	0.15600	750
19/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.50700	0.49300	0
19/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.32700	0.34200	0
19/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.48100	0.46700	0
19/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.35100	0.36600	0
19/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.45500	0.44200	0
19/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.37500	0.39100	0
19/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11400	0.10500	0
19/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.31700	0.33900	0
19/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10100	0.09200	0
19/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.35400	0.37600	0
19/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.08900	0.08100	0
19/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.39200	0.41500	0
19/10/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06800	0.06200	375
19/10/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.47100	0.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05200	0.04800	0
19/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.55500	0.58200	0
19/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04600	0.04200	0
19/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.59900	0.62600	0
19/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04000	0.03600	60
19/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.64300	0.67000	0
19/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.15300	0.14600	14,937
19/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.73700	0.76100	0
19/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.13500	0.12900	4,508
19/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.81900	0.84400	0
19/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02100	0.01900	0
19/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.87400	0.90300	0
19/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00900	0.00900	0
19/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.16200	1.19300	0
19/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00800	0.00700	0
19/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.21100	1.24100	0
19/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00700	0.00700	0
19/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.26000	1.29100	0
19/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00600	0.00600	0
19/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.30900	1.34000	0
19/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00500	0.00500	0
19/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.40800	1.43900	0
19/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
19/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.50700	1.53800	0
19/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00400	0.00300	0
19/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.55700	1.58700	0
19/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
19/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.70500	1.73600	0
19/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
19/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.85500	1.88600	0
19/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.15400	2.18500	0
19/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.20400	2.23500	0
19/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.25400	2.28500	0
19/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.30400	2.33500	0
19/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.35400	2.38500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.40400	2.43500	0
19/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.50400	2.53500	0
19/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00100	0.00000	0
19/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.55400	2.58400	0
19/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.70300	2.73400	0
19/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.85300	2.88400	0
19/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.15300	3.18400	0
19/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.25300	3.28400	0
19/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.15300	4.18400	0
19/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.20300	4.23400	0
19/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.25300	4.28400	0
19/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.30300	4.33400	0
19/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.40300	4.43400	0
19/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.50300	4.53400	0
19/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.55300	4.58400	0
19/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.70300	4.73400	0
19/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.85300	4.88400	0
19/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.15300	5.18400	0
19/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.25300	5.28400	0
19/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.15300	6.18400	0
19/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.20300	6.23400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.25300	6.28400	0
19/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.30300	6.33400	0
19/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.40300	6.43400	0
19/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.50300	6.53400	0
19/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.55300	6.58400	0
19/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.70300	6.73400	0
19/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.85300	6.88400	0
19/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.15300	7.18400	0
19/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.25300	7.28400	0
19/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.15300	8.18400	0
19/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.20300	8.23400	0
19/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.25300	8.28400	0
19/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.30300	8.33400	0
19/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.40300	8.43400	0
19/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.50300	8.53400	0
19/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.55300	8.58400	0
19/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.70300	8.73400	0
19/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.85300	8.88400	0
19/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.15300	9.18400	0
19/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.25300	9.28400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.15300	10.18400	0
19/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.20300	10.23400	0
19/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.25300	10.28400	0
19/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.30300	10.33400	0
19/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.40300	10.43400	0
19/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.50300	10.53400	0
19/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.55300	10.58400	0
19/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.70300	10.73400	0
19/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.85300	10.88400	0
19/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.15300	11.18400	0
19/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.25300	11.28400	0
19/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.31190	7.36310	0
19/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.42800	0.43400	0
19/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.19700	0.19100	0
19/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.39800	0.40400	0
19/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.21700	0.21100	0
19/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37000	0.37600	0
19/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.23900	0.23300	0
19/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21700	0.23000	0
19/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.15500	0.14500	0
19/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.06300	0.07200	0
19/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.16500	0.15200	0
19/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.05000	0.05700	200
19/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.20200	0.18700	0
19/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.86900	0.90100	0
19/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.80700	0.78800	0
19/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.84700	0.87800	0
19/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.83500	0.81500	0
19/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.83100	0.85700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.86900	0.84400	0
19/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.88320	6.89700	0
19/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.14700	0.15000	0
19/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.26400	0.25300	0
19/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.13100	0.13300	0
19/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.29800	0.28600	0
19/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11600	0.11800	0
19/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.33300	0.32100	0
19/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00400	0.00500	0
19/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.84700	0.83300	0
19/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00400	0.00400	0
19/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.89700	0.88200	0
19/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00300	0.00300	0
19/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.94600	0.93100	0
19/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.32060	7.36000	0
19/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.29800	0.32600	0
19/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08100	0.07100	0
19/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.26300	0.29000	0
19/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09600	0.08500	0
19/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.23000	0.25500	0
19/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11300	0.10000	0
19/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.33700	0.36100	0
19/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.21600	0.20100	0
19/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.31000	0.33300	0
19/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.23900	0.22300	0
19/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.28500	0.30700	0
19/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.26400	0.24700	0
20/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.24600	9.29990	0
20/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.92700	3.98200	0
20/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.12700	3.18200	0
20/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.07700	3.13200	0
20/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.02700	3.08200	0
20/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.97700	3.03200	0
20/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.92700	2.98200	0
20/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.87700	2.93200	0
20/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.82700	2.88200	0
20/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.77700	2.83200	0
20/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.72700	2.78200	0
20/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.67700	2.73200	0
20/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.62700	2.68200	0
20/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.57700	2.63200	0
20/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.52700	2.58200	0
20/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.47700	2.53200	0
20/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.12700	2.18200	0
20/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.07700	2.13200	0
20/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.02700	2.08200	0
20/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.97700	2.03200	0
20/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.92700	1.98200	0
20/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.87700	1.93200	0
20/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.82700	1.88200	0
20/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.77700	1.83200	0
20/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.72700	1.78200	0
20/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.67700	1.73200	0
20/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.62700	1.68200	0
20/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.57700	1.63200	0
20/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.52700	1.58200	0
20/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.47700	1.53200	0
20/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
20/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.12800	1.18300	0
20/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
20/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.07800	1.13300	0
20/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00100	0
20/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.02800	1.08300	0
20/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00200	0.00100	0
20/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.97900	1.03400	0
20/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00300	0.00200	0
20/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.92900	0.98400	0
20/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00200	0
20/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.88000	0.93500	0
20/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00400	0.00300	0
20/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.83200	0.88600	0
20/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00600	0.00400	0
20/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.78300	0.83700	0
20/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00700	0.00500	0
20/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.73500	0.78800	0
20/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00900	0.00600	0
20/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.68700	0.74000	0
20/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01100	0.00800	0
20/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.64000	0.69300	0
20/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01400	0.01100	0
20/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.59400	0.64600	0
20/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01800	0.01400	0
20/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.54800	0.60000	0
20/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02200	0.01800	0
20/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.50300	0.55400	0
20/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02700	0.02200	0
20/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.61800	0.65800	0
20/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.15100	0.13700	0
20/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.23000	0.27200	0
20/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.10400	0.09000	0
20/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19900	0.23900	30,000
20/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.12300	0.10700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.17000	0.20800	0
20/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.14400	0.12600	0
20/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.14800	0.17900	0
20/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.17200	0.14700	0
20/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.12800	0.15300	10,534
20/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.20200	0.17100	0
20/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.25800	0.28400	1,200
20/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.28400	0.25700	0
20/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.09500	0.11500	0
20/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.26900	0.23300	0
20/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.08200	0.09900	0
20/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.30600	0.26700	3,500
20/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.20600	0.22700	7,500
20/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.38200	0.35000	0
20/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.19100	0.21000	33,350
20/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.41700	0.38300	0
20/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.05100	0.06300	2,040
20/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.42500	0.38100	0
20/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.26800	0.28700	0
20/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.50100	0.46600	0
20/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.25400	0.27200	0
20/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.53700	0.50100	0
20/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.24000	0.25700	0
20/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.57300	0.53600	0
20/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.13200	0.14500	371
20/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.60800	0.56800	0
20/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.12200	0.13500	500
20/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.64800	0.60800	0
20/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01600	0.02100	1,000
20/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.74000	0.68900	500
20/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01200	0.01500	2,423
20/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.83600	0.78300	0
20/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.01000	0.01300	14,644
20/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.88400	0.83100	0
20/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00900	0.01100	30,000
20/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.93300	0.87900	0
20/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07600	0.08300	0
20/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.95200	0.90600	0
20/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.22600	0.24100	0
20/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.95800	0.91700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.21700	0.23100	0
20/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.99900	0.95700	0
20/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.20900	0.22200	0
20/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.04100	0.99800	0
20/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00400	0.00500	4,400
20/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.17800	1.12300	0
20/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00300	0.00400	0
20/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.22700	1.17200	0
20/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00300	0.00400	4,000
20/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.27700	1.22200	0
20/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00300	0.00300	0
20/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.32700	1.27100	0
20/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00200	0.00300	0
20/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.37600	1.32100	0
20/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.04400	0.04800	3,000
20/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.37000	1.32100	0
20/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00200	0.00200	0
20/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.47600	1.42000	0
20/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03900	0.04300	30,000
20/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.46500	1.41600	0
20/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00200	0
20/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.57500	1.52000	0
20/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
20/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.62500	1.56900	0
20/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
20/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.82500	1.76900	0
20/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	30,000
20/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.92500	1.86900	0
20/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00100	20,000
20/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.02400	1.96900	0
20/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.07400	2.01800	0
20/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
20/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.12400	2.06800	0
20/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.66200	1.69000	0
20/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.56600	1.54000	0
20/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.64500	1.67300	0
20/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.59900	1.57300	0
20/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.62800	1.65600	0
20/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.63200	1.60600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.52400	2.46800	0
20/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.57400	2.51800	0
20/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.87400	2.81800	0
20/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.92400	2.86800	0
20/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.97400	2.91800	0
20/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
20/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.02400	2.96800	0
20/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.07400	3.01800	0
20/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.12400	3.06800	0
20/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.17400	3.11800	0
20/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.22400	3.16800	0
20/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.27400	3.21800	0
20/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.32400	3.26800	0
20/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.37400	3.31800	0
20/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.42400	3.36800	0
20/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.47400	3.41800	0
20/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
20/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.42800	3.37500	0
20/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.07400	4.01800	0
20/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.87400	4.81800	0
20/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.92400	4.86800	0
20/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.97400	4.91800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.02400	4.96800	0
20/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.07400	5.01800	0
20/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.12400	5.06800	0
20/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.17400	5.11800	0
20/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.22400	5.16800	0
20/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.27400	5.21800	0
20/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.32400	5.26800	0
20/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.37400	5.31800	0
20/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.42400	5.36800	0
20/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.47400	5.41800	0
20/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.52400	5.46800	0
20/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.07400	6.01800	0
20/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.87400	6.81800	0
20/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.92400	6.86800	0
20/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.97400	6.91800	0
20/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.02400	6.96800	0
20/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.07400	7.01800	0
20/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.12400	7.06800	0
20/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.17400	7.11800	0
20/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.22400	7.16800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.27400	7.21800	0
20/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.32400	7.26800	0
20/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.37400	7.31800	0
20/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.42400	7.36800	0
20/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.47400	7.41800	0
20/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.52400	7.46800	0
20/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.07400	8.01800	0
20/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.87400	8.81800	0
20/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.92400	8.86800	0
20/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.97400	8.91800	0
20/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.02400	8.96800	0
20/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.07400	9.01800	0
20/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.12400	9.06800	0
20/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.17400	9.11800	0
20/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.22400	9.16800	0
20/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.27400	9.21800	0
20/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.32400	9.26800	0
20/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.37400	9.31800	0
20/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.42400	9.36800	0
20/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.47400	9.41800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.52400	9.46800	0
20/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.33960	11.32990	1,564
20/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.29300	0.28900	870
20/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.54200	0.54700	0
20/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.20900	0.20600	0
20/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.75800	0.76400	0
20/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.34200	0.34000	0
20/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.80200	0.81000	0
20/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.32900	0.32600	0
20/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.83900	0.84600	0
20/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.31500	0.31300	0
20/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.87500	0.88300	0
20/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.15800	0.15600	150
20/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.95700	0.96400	0
20/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.08700	0.08500	870
20/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.43600	1.44300	0
20/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08750	0.08730	1,185
20/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01029	0.01009	0
20/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00009	0.00009	0
20/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01099	0.01082	0
20/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00049	0.00052	0
20/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00263	0.00255	0
20/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00243	0.00255	0
20/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00451	0.00444	0
20/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00401	0.00414	0
20/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00043	0.00042	0
20/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01023	0.01042	0
20/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00179	0.00177	0
20/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01129	0.01147	0
20/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.97210	9.92970	5,820
20/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.88700	1.84800	0
20/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.83700	1.79800	0
20/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.78700	1.74800	0
20/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.73700	1.69800	0
20/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.63700	1.59800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.53700	1.49900	0
20/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00100	0.00200	0
20/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.48700	1.44900	0
20/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00100	0.00200	0
20/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.33800	1.29900	0
20/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
20/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.18900	1.15100	0
20/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00300	0.00400	0
20/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.89500	0.85700	0
20/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00900	0.01000	0
20/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.84700	0.81000	0
20/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.01100	0.01300	0
20/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.79900	0.76300	0
20/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01300	0.01600	0
20/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.75200	0.71600	0
20/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01600	0.01900	0
20/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.66100	0.62500	0
20/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.02500	0.02800	0
20/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.57200	0.53800	0
20/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.03600	0.04100	0
20/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.52900	0.49600	0
20/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04300	0.04900	0
20/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.48800	0.45500	0
20/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.05200	0.05800	1,125
20/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.40800	0.37700	0
20/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07200	0.08000	0
20/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.52700	0.49600	10,429
20/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.17000	0.18000	0
20/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.30100	0.27300	0
20/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.11500	0.12600	0
20/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.26900	0.24200	0
20/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.13300	0.14500	750
20/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.53600	0.50700	0
20/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.31400	0.32700	0
20/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.50900	0.48100	0
20/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.33700	0.35100	0
20/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.48300	0.45500	0
20/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.36100	0.37500	0
20/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.12900	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.29300	0.31700	0
20/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.11400	0.10100	0
20/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.32800	0.35400	0
20/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10000	0.08900	0
20/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.36400	0.39200	0
20/10/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.23900	0.00000	100
20/10/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.48200	0.00000	0
20/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.06000	0.05200	0
20/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.52400	0.55500	0
20/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05200	0.04600	0
20/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.56600	0.59900	0
20/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04600	0.04000	60
20/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.61000	0.64300	0
20/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.16400	0.15300	14,937
20/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.70700	0.73700	0
20/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.14500	0.13500	4,508
20/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.78800	0.81900	0
20/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02400	0.02100	0
20/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.83800	0.87400	0
20/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.01100	0.00900	0
20/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.12500	1.16200	0
20/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.01000	0.00800	0
20/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.17400	1.21100	0
20/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00800	0.00700	0
20/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.22200	1.26000	0
20/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00700	0.00600	0
20/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.27100	1.30900	0
20/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00600	0.00500	0
20/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.37000	1.40800	0
20/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00500	0.00400	0
20/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.46900	1.50700	0
20/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00400	0.00400	0
20/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.51800	1.55700	0
20/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00300	0.00200	0
20/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.66700	1.70500	0
20/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
20/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.81600	1.85500	0
20/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.11500	2.15400	0
20/10/2010	€ / 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
20/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.16500	2.20400	0
20/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.21500	2.25400	0
20/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.26500	2.30400	0
20/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.31500	2.35400	0
20/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.36500	2.40400	0
20/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.46500	2.50400	0
20/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
20/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.51500	2.55400	0
20/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.66400	2.70300	0
20/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.81400	2.85300	0
20/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.11400	3.15300	0
20/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.21400	3.25300	0
20/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.11400	4.15300	0
20/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.16400	4.20300	0
20/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.21400	4.25300	0
20/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.26400	4.30300	0
20/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.36400	4.40300	0
20/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.46400	4.50300	0
20/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.51400	4.55300	0
20/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.66400	4.70300	0
20/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.81400	4.85300	0
20/10/2010	€ / 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
20/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.11400	5.15300	0
20/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.21400	5.25300	0
20/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.11400	6.15300	0
20/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.16400	6.20300	0
20/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.21400	6.25300	0
20/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.26400	6.30300	0
20/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.36400	6.40300	0
20/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.46400	6.50300	0
20/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.51400	6.55300	0
20/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.66400	6.70300	0
20/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.81400	6.85300	0
20/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.11400	7.15300	0
20/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.21400	7.25300	0
20/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.11400	8.15300	0
20/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.16400	8.20300	0
20/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.21400	8.25300	0
20/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.26400	8.30300	0
20/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.36400	8.40300	0
20/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.46400	8.50300	0
20/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.51400	8.55300	0
20/10/2010	€ / 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
20/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.66400	8.70300	0
20/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.81400	8.85300	0
20/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.11400	9.15300	0
20/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.21400	9.25300	0
20/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.11400	10.15300	0
20/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.16400	10.20300	0
20/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.21400	10.25300	0
20/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.26400	10.30300	0
20/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.36400	10.40300	0
20/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.46400	10.50300	0
20/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.51400	10.55300	0
20/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.66400	10.70300	0
20/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.81400	10.85300	0
20/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.11400	11.15300	0
20/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.21400	11.25300	0
20/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.34660	7.31190	0
20/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.45000	0.42800	0
20/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.18300	0.19700	0
20/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.42000	0.39800	0
20/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.20300	0.21700	0
20/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.39100	0.37000	0
20/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.22400	0.23900	0
20/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.23900	0.21700	0
20/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.13900	0.15500	0
20/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07400	0.06300	0
20/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.14100	0.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.05800	0.05000	200
20/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.17500	0.20200	0
20/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.89000	0.86900	0
20/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.79300	0.80700	0
20/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.86700	0.84700	0
20/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.82000	0.83500	0
20/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.84600	0.83100	0
20/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.84900	0.86900	0
20/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.88200	6.88320	0
20/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.14500	0.14700	0
20/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.26300	0.26400	0
20/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.12900	0.13100	0
20/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.29700	0.29800	0
20/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11500	0.11600	0
20/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.33300	0.33300	0
20/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00300	0.00400	0
20/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.85000	0.84700	0
20/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00300	0.00400	0
20/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.90000	0.89700	0
20/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00200	0.00300	0
20/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.94900	0.94600	0
20/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.38280	7.32060	0
20/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.34200	0.29800	0
20/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06700	0.08100	0
20/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.30500	0.26300	0
20/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08000	0.09600	0
20/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.26900	0.23000	0
20/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.09400	0.11300	0
20/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.37500	0.33700	0
20/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.19200	0.21600	0
20/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.34700	0.31000	0
20/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.21400	0.23900	0
20/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.32100	0.28500	0
20/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.23800	0.26400	0
21/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.21840	9.24600	0
21/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.89700	3.92700	0
21/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.09700	3.12700	0
21/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.04700	3.07700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.99700	3.02700	0
21/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.94700	2.97700	0
21/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.89700	2.92700	0
21/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.84700	2.87700	0
21/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.79700	2.82700	0
21/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.74700	2.77700	0
21/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.69700	2.72700	0
21/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.64700	2.67700	0
21/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.59700	2.62700	0
21/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.54700	2.57700	0
21/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.49700	2.52700	0
21/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.44700	2.47700	0
21/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.09700	2.12700	0
21/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.04700	2.07700	0
21/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.99700	2.02700	0
21/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.94700	1.97700	0
21/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.89700	1.92700	0
21/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.84700	1.87700	0
21/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.79700	1.82700	0
21/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.74700	1.77700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.69700	1.72700	0
21/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.64700	1.67700	0
21/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.59700	1.62700	0
21/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.54700	1.57700	0
21/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.49700	1.52700	0
21/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.44700	1.47700	0
21/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.09800	1.12800	0
21/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
21/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.04800	1.07800	0
21/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00200	0
21/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	0.99900	1.02800	0
21/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
21/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.94900	0.97900	0
21/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
21/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.90000	0.92900	0
21/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
21/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.85100	0.88000	0
21/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
21/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.80200	0.83200	0
21/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00500	0.00600	0
21/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.75400	0.78300	0
21/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
21/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.70600	0.73500	0
21/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00900	0.00900	0
21/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.65800	0.68700	0
21/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01100	0.01100	0
21/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.61100	0.64000	0
21/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01400	0.01400	0
21/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.56500	0.59400	0
21/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01800	0.01800	0
21/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.52000	0.54800	0
21/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02300	0.02200	0
21/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.47600	0.50300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02900	0.02700	0
21/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.59400	0.61800	0
21/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.15800	0.15100	0
21/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.21000	0.23000	0
21/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.11300	0.10400	0
21/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.18000	0.19900	30,000
21/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.13300	0.12300	0
21/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.15300	0.17000	0
21/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.15600	0.14400	0
21/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.13200	0.14800	0
21/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.18500	0.17200	0
21/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.11400	0.12800	10,534
21/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.21700	0.20200	0
21/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.24400	0.25800	1,200
21/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.30200	0.28400	0
21/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.08300	0.09500	0
21/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.28600	0.26900	0
21/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.07100	0.08200	0
21/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.32400	0.30600	3,500
21/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.19300	0.20600	7,500
21/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.40100	0.38200	0
21/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.17900	0.19100	33,350
21/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.43700	0.41700	0
21/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.04400	0.05100	2,040
21/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.44700	0.42500	0
21/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.25600	0.26800	0
21/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.52000	0.50100	0
21/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.24200	0.25400	0
21/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.55600	0.53700	0
21/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.22900	0.24000	0
21/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.59300	0.57300	0
21/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.12300	0.13200	371
21/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.63100	0.60800	0
21/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.11400	0.12200	500
21/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.67200	0.64800	0
21/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01400	0.01600	1,000
21/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.76700	0.74000	500
21/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01000	0.01200	2,423
21/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.86300	0.83600	0
21/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00800	0.01000	14,644

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.91100	0.88400	0
21/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00700	0.00900	30,000
21/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.96000	0.93300	0
21/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07000	0.07600	0
21/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.97800	0.95200	0
21/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.21800	0.22600	0
21/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.97900	0.95800	0
21/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.20900	0.21700	0
21/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.02000	0.99900	0
21/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.20100	0.20900	0
21/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.06200	1.04100	0
21/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00300	0.00400	4,400
21/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.20600	1.17800	0
21/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00300	0.00300	0
21/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.25600	1.22700	0
21/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00200	0.00300	4,000
21/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.30500	1.27700	0
21/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00200	0.00300	0
21/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.35500	1.32700	0
21/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00200	0.00200	0
21/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.40500	1.37600	0
21/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.04000	0.04400	3,000
21/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.39800	1.37000	0
21/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00100	0.00200	0
21/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.50400	1.47600	0
21/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03500	0.03900	30,000
21/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.49300	1.46500	0
21/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.60400	1.57500	0
21/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
21/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.65400	1.62500	0
21/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
21/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.85400	1.82500	0
21/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00100	30,000
21/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.95300	1.92500	0
21/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
21/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.05300	2.02400	0
21/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.10300	2.07400	0
21/10/2010	\$ / 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
21/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.15300	2.12400	0
21/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.65200	1.66200	0
21/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.58400	1.56600	0
21/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.63600	1.64500	0
21/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.61800	1.59900	0
21/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.61900	1.62800	0
21/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.65100	1.63200	0
21/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.55300	2.52400	0
21/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.60300	2.57400	0
21/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.90300	2.87400	0
21/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.95300	2.92400	0
21/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.00300	2.97400	0
21/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
21/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.05300	3.02400	0
21/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.10300	3.07400	0
21/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.15300	3.12400	0
21/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.20300	3.17400	0
21/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.25300	3.22400	0
21/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.30300	3.27400	0
21/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.35300	3.32400	0
21/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.40300	3.37400	0
21/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.45300	3.42400	0
21/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.50300	3.47400	0
21/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
21/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.46000	3.42800	0
21/10/2010	\$ / 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
21/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.10300	4.07400	0
21/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.90300	4.87400	0
21/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.95300	4.92400	0
21/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.00300	4.97400	0
21/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.05300	5.02400	0
21/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.10300	5.07400	0
21/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.15300	5.12400	0
21/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.20300	5.17400	0
21/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.25300	5.22400	0
21/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.30300	5.27400	0
21/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.35300	5.32400	0
21/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.40300	5.37400	0
21/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.45300	5.42400	0
21/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.50300	5.47400	0
21/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.55300	5.52400	0
21/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.10300	6.07400	0
21/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.90300	6.87400	0
21/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.95300	6.92400	0
21/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.00300	6.97400	0
21/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.05300	7.02400	0
21/10/2010	\$ / 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
21/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.10300	7.07400	0
21/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.15300	7.12400	0
21/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.20300	7.17400	0
21/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.25300	7.22400	0
21/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.30300	7.27400	0
21/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.35300	7.32400	0
21/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.40300	7.37400	0
21/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.45300	7.42400	0
21/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.50300	7.47400	0
21/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.55300	7.52400	0
21/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.10300	8.07400	0
21/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.90300	8.87400	0
21/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.95300	8.92400	0
21/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.00300	8.97400	0
21/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.05300	9.02400	0
21/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.10300	9.07400	0
21/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.15300	9.12400	0
21/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.20300	9.17400	0
21/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.25300	9.22400	0
21/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.30300	9.27400	0
21/10/2010	\$ / 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
21/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.35300	9.32400	0
21/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.40300	9.37400	0
21/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.45300	9.42400	0
21/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.50300	9.47400	0
21/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.55300	9.52400	0
21/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.22710	11.33960	1,564
21/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.25300	0.29300	870
21/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.61400	0.54200	0
21/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.18000	0.20900	0
21/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.84100	0.75800	0
21/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.30700	0.34200	0
21/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.88000	0.80200	0
21/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.29400	0.32900	0
21/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.91700	0.83900	0
21/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.28200	0.31500	0
21/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.95500	0.87500	0
21/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.13500	0.15800	150
21/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.04600	0.95700	0
21/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.07400	0.08700	870
21/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.53500	1.43600	0
21/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08690	0.08750	1,185
21/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00971	0.01029	0
21/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00011	0.00009	0
21/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01048	0.01099	0
21/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00058	0.00049	0
21/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00236	0.00263	0
21/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00276	0.00243	0
21/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00426	0.00451	0
21/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00436	0.00401	0
21/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00038	0.00043	0
21/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01078	0.01023	0
21/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00169	0.00179	0
21/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01179	0.01129	0
21/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.95480	9.97210	5,820
21/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.87000	1.88700	0
21/10/2010	€ / 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
21/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.82000	1.83700	0
21/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.77000	1.78700	0
21/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.72000	1.73700	0
21/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.62000	1.63700	0
21/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.52000	1.53700	0
21/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.47000	1.48700	0
21/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.32100	1.33800	0
21/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
21/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.17200	1.18900	0
21/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00300	0.00300	0
21/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.87800	0.89500	0
21/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00900	0.00900	0
21/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.83000	0.84700	0
21/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.01100	0.01100	0
21/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.78300	0.79900	0
21/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01400	0.01300	0
21/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.73600	0.75200	0
21/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01700	0.01600	0
21/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.64400	0.66100	0
21/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.02500	0.02500	0
21/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.55500	0.57200	0
21/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.03600	0.03600	0
21/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.51200	0.52900	0
21/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04300	0.04300	0
21/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.47000	0.48800	0
21/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.05100	0.05200	1,125
21/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.39100	0.40800	0
21/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07200	0.07200	0
21/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.51400	0.52700	10,429
21/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.17500	0.17000	0
21/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.28300	0.30100	0
21/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.11400	0.11500	0
21/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.25100	0.26900	0
21/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.13200	0.13300	750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.52600	0.53600	0
21/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.32100	0.31400	0
21/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.49900	0.50900	0
21/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.34400	0.33700	0
21/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.47300	0.48300	0
21/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.36800	0.36100	0
21/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11700	0.12900	0
21/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.29800	0.29300	0
21/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10300	0.11400	0
21/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.33400	0.32800	0
21/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09000	0.10000	0
21/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.37100	0.36400	0
21/10/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.23100	0.23900	100
21/10/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.49200	0.48200	0
21/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05300	0.06000	0
21/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.53400	0.52400	0
21/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04600	0.05200	0
21/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.57700	0.56600	0
21/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04000	0.04600	60
21/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.62100	0.61000	0
21/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.15800	0.16400	14,937
21/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.71900	0.70700	0
21/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.14000	0.14500	4,508
21/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.80100	0.78800	0
21/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02000	0.02400	0
21/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.85100	0.83800	0
21/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00900	0.01100	0
21/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.14000	1.12500	0
21/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00800	0.01000	0
21/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.18900	1.17400	0
21/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00700	0.00800	0
21/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.23800	1.22200	0
21/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00600	0.00700	0
21/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.28700	1.27100	0
21/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00500	0.00600	0
21/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.38600	1.37000	0
21/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00400	0.00500	0
21/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.48500	1.46900	0
21/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00300	0.00400	0
21/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.53400	1.51800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00300	0
21/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.68300	1.66700	0
21/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
21/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.83300	1.81600	0
21/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.13200	2.11500	0
21/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.18200	2.16500	0
21/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.23200	2.21500	0
21/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.28200	2.26500	0
21/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.33200	2.31500	0
21/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.38200	2.36500	0
21/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
21/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.48200	2.46500	0
21/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00100	0
21/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.53100	2.51500	0
21/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.68100	2.66400	0
21/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.83100	2.81400	0
21/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.13100	3.11400	0
21/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.23100	3.21400	0
21/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.13100	4.11400	0
21/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.18100	4.16400	0
21/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.23100	4.21400	0
21/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.28100	4.26400	0
21/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.38100	4.36400	0
21/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.48100	4.46400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.53100	4.51400	0
21/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.68100	4.66400	0
21/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.83100	4.81400	0
21/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.13100	5.11400	0
21/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.23100	5.21400	0
21/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.13100	6.11400	0
21/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.18100	6.16400	0
21/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.23100	6.21400	0
21/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.28100	6.26400	0
21/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.38100	6.36400	0
21/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.48100	6.46400	0
21/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.53100	6.51400	0
21/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.68100	6.66400	0
21/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.83100	6.81400	0
21/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.13100	7.11400	0
21/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.23100	7.21400	0
21/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.13100	8.11400	0
21/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.18100	8.16400	0
21/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.23100	8.21400	0
21/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.28100	8.26400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.38100	8.36400	0
21/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.48100	8.46400	0
21/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.53100	8.51400	0
21/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.68100	8.66400	0
21/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.83100	8.81400	0
21/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.13100	9.11400	0
21/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.23100	9.21400	0
21/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.13100	10.11400	0
21/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.18100	10.16400	0
21/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.23100	10.21400	0
21/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.28100	10.26400	0
21/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.38100	10.36400	0
21/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.48100	10.46400	0
21/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.53100	10.51400	0
21/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.68100	10.66400	0
21/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.83100	10.81400	0
21/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.13100	11.11400	0
21/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.23100	11.21400	0
21/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.32030	7.34660	0
21/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.43500	0.45000	0
21/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.19000	0.18300	0
21/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.40500	0.42000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.21000	0.20300	0
21/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37700	0.39100	0
21/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.23200	0.22400	0
21/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.22300	0.23900	0
21/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.14700	0.13900	0
21/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.06700	0.07400	0
21/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.15600	0.14100	0
21/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.05300	0.05800	200
21/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.19200	0.17500	0
21/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.87400	0.89000	0
21/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.80400	0.79300	0
21/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.85100	0.86700	0
21/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.83100	0.82000	0
21/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.83500	0.84600	0
21/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.86500	0.84900	0
21/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.87720	6.88200	0
21/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.14300	0.14500	0
21/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.26600	0.26300	0
21/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.12700	0.12900	0
21/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.30000	0.29700	0
21/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11300	0.11500	0
21/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.33600	0.33300	0
21/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00400	0.00300	0
21/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.85400	0.85000	0
21/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00300	0.00300	0
21/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.90300	0.90000	0
21/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00200	0.00200	0
21/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.95200	0.94900	0
21/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.30900	7.38280	0
21/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.28800	0.34200	0
21/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08300	0.06700	0
21/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.25300	0.30500	0
21/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09800	0.08000	0
21/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.22100	0.26900	0
21/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11600	0.09400	0
21/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.33000	0.37500	0
21/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.22100	0.19200	0
21/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.30400	0.34700	0
21/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.24500	0.21400	0
21/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.27900	0.32100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.27000	0.23800	0
22/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.27410	9.21840	0
22/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.95200	3.89700	0
22/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.15200	3.09700	0
22/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.10200	3.04700	0
22/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.05200	2.99700	0
22/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.00200	2.94700	0
22/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.95200	2.89700	0
22/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.90200	2.84700	0
22/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.85200	2.79700	0
22/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.80200	2.74700	0
22/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.75200	2.69700	0
22/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.70200	2.64700	0
22/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.65200	2.59700	0
22/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.60200	2.54700	0
22/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.55200	2.49700	0
22/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.50200	2.44700	0
22/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.15200	2.09700	0
22/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.10200	2.04700	0
22/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.05200	1.99700	0
22/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.00200	1.94700	0
22/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.95200	1.89700	0
22/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.90200	1.84700	0
22/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.85200	1.79700	0
22/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.80200	1.74700	0
22/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.75200	1.69700	0
22/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.70200	1.64700	0
22/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.65200	1.59700	0
22/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.60200	1.54700	0
22/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.55200	1.49700	0
22/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.50200	1.44700	0
22/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.15200	1.09800	0
22/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
22/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.10300	1.04800	0
22/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.05300	0.99900	0
22/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
22/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.00300	0.94900	0
22/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00100	0.00200	0
22/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.95400	0.90000	0
22/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
22/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.90500	0.85100	0
22/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00400	0
22/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.85500	0.80200	0
22/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00300	0.00500	0
22/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.80700	0.75400	0
22/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00500	0.00700	0
22/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.75800	0.70600	0
22/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00600	0.00900	0
22/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.71000	0.65800	0
22/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00800	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.66300	0.61100	0
22/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01100	0.01400	0
22/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.61600	0.56500	0
22/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01400	0.01800	0
22/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.57000	0.52000	0
22/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01800	0.02300	0
22/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.52400	0.47600	0
22/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02200	0.02900	0
22/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.63500	0.59400	0
22/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.14100	0.15800	0
22/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.24500	0.21000	0
22/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09300	0.11300	0
22/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.21200	0.18000	30,000
22/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11000	0.13300	0
22/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.18200	0.15300	0
22/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13000	0.15600	0
22/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.15500	0.13200	0
22/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.15300	0.18500	0
22/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.13400	0.11400	10,534
22/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.18200	0.21700	0
22/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.26700	0.24400	1,200
22/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.26900	0.30200	0
22/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.09900	0.08300	0
22/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.24700	0.28600	0
22/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.08400	0.07100	0
22/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.28200	0.32400	3,500
22/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.21200	0.19300	7,500
22/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.36400	0.40100	0
22/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.19600	0.17900	33,350
22/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.39800	0.43700	0
22/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.05200	0.04400	2,040
22/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.40000	0.44700	0
22/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.27500	0.25600	0
22/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.48100	0.52000	0
22/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.26000	0.24200	0
22/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.51600	0.55600	0
22/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.24600	0.22900	0
22/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.55200	0.59300	0
22/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.13400	0.12300	371
22/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.58600	0.63100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.12400	0.11400	500
22/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.62600	0.67200	0
22/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01600	0.01400	1,000
22/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.71400	0.76700	500
22/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01200	0.01000	2,423
22/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.81000	0.86300	0
22/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.01000	0.00800	14,644
22/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.85800	0.91100	0
22/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00800	0.00700	30,000
22/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.90600	0.96000	0
22/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07500	0.07000	0
22/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.92700	0.97800	0
22/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.23100	0.21800	0
22/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.93200	0.97900	0
22/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.22200	0.20900	0
22/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.97300	1.02000	0
22/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.21300	0.20100	0
22/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.01400	1.06200	0
22/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00400	0.00300	4,400
22/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.15200	1.20600	0
22/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00300	0.00300	0
22/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.20100	1.25600	0
22/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00300	0.00200	4,000
22/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.25100	1.30500	0
22/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00200	0.00200	0
22/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.30000	1.35500	0
22/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00200	0.00200	0
22/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.35000	1.40500	0
22/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.04200	0.04000	3,000
22/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.34400	1.39800	0
22/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00200	0.00100	0
22/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.45000	1.50400	0
22/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03700	0.03500	30,000
22/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.43900	1.49300	0
22/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.54900	1.60400	0
22/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
22/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.59900	1.65400	0
22/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
22/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.79900	1.85400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
22/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.89800	1.95300	0
22/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
22/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.99800	2.05300	0
22/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.04800	2.10300	0
22/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
22/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.09800	2.15300	0
22/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.67800	1.65200	0
22/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.55400	1.58400	0
22/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.66100	1.63600	0
22/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.58700	1.61800	0
22/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.64500	1.61900	0
22/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.62100	1.65100	0
22/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.49800	2.55300	0
22/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.54800	2.60300	0
22/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.84800	2.90300	0
22/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.89800	2.95300	0
22/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.94800	3.00300	0
22/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
22/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.99800	3.05300	0
22/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.04800	3.10300	0
22/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.09800	3.15300	0
22/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.14800	3.20300	0
22/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.19800	3.25300	0
22/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.24800	3.30300	0
22/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.29800	3.35300	0
22/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.34800	3.40300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.39800	3.45300	0
22/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.44800	3.50300	0
22/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
22/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.40400	3.46000	0
22/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.04800	4.10300	0
22/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.84800	4.90300	0
22/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.89800	4.95300	0
22/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.94800	5.00300	0
22/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.99800	5.05300	0
22/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.04800	5.10300	0
22/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.09800	5.15300	0
22/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.14800	5.20300	0
22/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.19800	5.25300	0
22/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.24800	5.30300	0
22/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.29800	5.35300	0
22/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.34800	5.40300	0
22/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.39800	5.45300	0
22/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.44800	5.50300	0
22/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.49800	5.55300	0
22/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.04800	6.10300	0
22/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.84800	6.90300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.89800	6.95300	0
22/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.94800	7.00300	0
22/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.99800	7.05300	0
22/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.04800	7.10300	0
22/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.09800	7.15300	0
22/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.14800	7.20300	0
22/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.19800	7.25300	0
22/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.24800	7.30300	0
22/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.29800	7.35300	0
22/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.34800	7.40300	0
22/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.39800	7.45300	0
22/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.44800	7.50300	0
22/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.49800	7.55300	0
22/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.04800	8.10300	0
22/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.84800	8.90300	0
22/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.89800	8.95300	0
22/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.94800	9.00300	0
22/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.99800	9.05300	0
22/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.04800	9.10300	0
22/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.09800	9.15300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.14800	9.20300	0
22/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.19800	9.25300	0
22/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.24800	9.30300	0
22/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.29800	9.35300	0
22/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.34800	9.40300	0
22/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.39800	9.45300	0
22/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.44800	9.50300	0
22/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.49800	9.55300	0
22/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.25800	11.22710	1,564
22/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.27500	0.25300	870
22/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.60500	0.61400	0
22/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.19800	0.18000	0
22/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.82800	0.84100	0
22/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.33100	0.30700	0
22/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.87300	0.88000	0
22/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.31700	0.29400	0
22/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.90900	0.91700	0
22/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.30500	0.28200	0
22/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.94700	0.95500	0
22/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.15000	0.13500	150
22/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.03000	1.04600	0
22/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.08300	0.07400	870
22/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.51300	1.53500	0
22/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08730	0.08690	1,185
22/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01019	0.00971	0
22/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00009	0.00011	0
22/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01082	0.01048	0
22/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00052	0.00058	0
22/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00257	0.00236	0
22/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00247	0.00276	0
22/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00443	0.00426	0
22/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00413	0.00436	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00041	0.00038	0
22/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01031	0.01078	0
22/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00176	0.00169	0
22/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01146	0.01179	0
22/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.98830	9.95480	5,820
22/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.90100	1.87000	0
22/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.85100	1.82000	0
22/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.80100	1.77000	0
22/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.75100	1.72000	0
22/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.65100	1.62000	0
22/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.55100	1.52000	0
22/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.50100	1.47000	0
22/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.35200	1.32100	0
22/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
22/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.20300	1.17200	0
22/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00300	0.00300	0
22/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.90800	0.87800	0
22/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00800	0.00900	0
22/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.85900	0.83000	0
22/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00900	0.01100	0
22/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.81200	0.78300	0
22/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01200	0.01400	0
22/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.76400	0.73600	0
22/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01400	0.01700	0
22/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.67200	0.64400	0
22/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.02200	0.02500	0
22/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.58200	0.55500	0
22/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.03200	0.03600	0
22/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.53800	0.51200	0
22/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.03800	0.04300	0
22/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.49500	0.47000	0
22/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.04500	0.05100	1,125
22/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.41400	0.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06400	0.07200	0
22/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.53400	0.51400	10,429
22/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.16300	0.17500	0
22/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.30400	0.28300	0
22/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.10400	0.11400	0
22/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.27000	0.25100	0
22/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.12000	0.13200	750
22/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.54500	0.52600	0
22/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.30700	0.32100	0
22/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.51800	0.49900	0
22/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.33000	0.34400	0
22/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.49200	0.47300	0
22/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.35400	0.36800	0
22/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.12500	0.11700	0
22/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.27500	0.29800	0
22/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.11000	0.10300	0
22/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.31000	0.33400	0
22/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09700	0.09000	0
22/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.34700	0.37100	0
22/10/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.24100	0.23100	100
22/10/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.47000	0.49200	0
22/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05600	0.05300	0
22/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.50600	0.53400	0
22/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04900	0.04600	0
22/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.54900	0.57700	0
22/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04300	0.04000	60
22/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.59300	0.62100	0
22/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.16500	0.15800	14,937
22/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.69400	0.71900	0
22/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.14600	0.14000	4,508
22/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.77500	0.80100	0
22/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02200	0.02000	0
22/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.82200	0.85100	0
22/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.01000	0.00900	0
22/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.11000	1.14000	0
22/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00800	0.00800	0
22/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.15800	1.18900	0
22/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00700	0.00700	0
22/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.20700	1.23800	0
22/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.25600	1.28700	0
22/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00500	0.00500	0
22/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.35500	1.38600	0
22/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
22/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.45400	1.48500	0
22/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00300	0.00300	0
22/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.50300	1.53400	0
22/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
22/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.65200	1.68300	0
22/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
22/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.80200	1.83300	0
22/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.10100	2.13200	0
22/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.15100	2.18200	0
22/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.20100	2.23200	0
22/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.25100	2.28200	0
22/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.30100	2.33200	0
22/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.35100	2.38200	0
22/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.45100	2.48200	0
22/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.50000	2.53100	0
22/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.65000	2.68100	0
22/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.80000	2.83100	0
22/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.10000	3.13100	0
22/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.20000	3.23100	0
22/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.10000	4.13100	0
22/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.15000	4.18100	0
22/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.20000	4.23100	0
22/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.25000	4.28100	0
22/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.35000	4.38100	0
22/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.45000	4.48100	0
22/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.50000	4.53100	0
22/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.65000	4.68100	0
22/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.80000	4.83100	0
22/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.10000	5.13100	0
22/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.20000	5.23100	0
22/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.10000	6.13100	0
22/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.15000	6.18100	0
22/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.20000	6.23100	0
22/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.25000	6.28100	0
22/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.35000	6.38100	0
22/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.45000	6.48100	0
22/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.50000	6.53100	0
22/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.65000	6.68100	0
22/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.80000	6.83100	0
22/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.10000	7.13100	0
22/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.20000	7.23100	0
22/10/2010	€ / R On 13-December-10	17.85	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
22/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.10000	8.13100	0
22/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.15000	8.18100	0
22/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.20000	8.23100	0
22/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.25000	8.28100	0
22/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.35000	8.38100	0
22/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.45000	8.48100	0
22/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.50000	8.53100	0
22/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.65000	8.68100	0
22/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.80000	8.83100	0
22/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.10000	9.13100	0
22/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.20000	9.23100	0
22/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.10000	10.13100	0
22/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.15000	10.18100	0
22/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.20000	10.23100	0
22/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.25000	10.28100	0
22/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.35000	10.38100	0
22/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.45000	10.48100	0
22/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.50000	10.53100	0
22/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.65000	10.68100	0
22/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.80000	10.83100	0
22/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.10000	11.13100	0
22/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.20000	11.23100	0
22/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.32360	7.32030	0
22/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.45300	0.43500	0
22/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.19200	0.19000	0
22/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.42300	0.40500	0
22/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.21200	0.21000	0
22/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.39400	0.37700	0
22/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.23300	0.23200	0
22/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.24000	0.22300	0
22/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.15000	0.14700	0
22/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07900	0.06700	0
22/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.15500	0.15600	0
22/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06300	0.05300	200
22/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.18900	0.19200	0
22/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.87500	0.87400	0
22/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.80100	0.80400	0
22/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.85300	0.85100	0
22/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.82900	0.83100	0
22/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.83600	0.83500	0
22/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.86200	0.86500	0
22/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.90220	6.87720	0
22/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.14900	0.14300	0
22/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.24700	0.26600	0
22/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.13200	0.12700	0
22/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.28000	0.30000	0
22/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11700	0.11300	0
22/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.31500	0.33600	0
22/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00400	0.00400	0
22/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.82900	0.85400	0
22/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00300	0.00300	0
22/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.87800	0.90300	0
22/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00200	0.00200	0
22/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.92700	0.95200	0
22/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.28330	7.30900	0
22/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.26400	0.28800	0
22/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08500	0.08300	0
22/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.22900	0.25300	0
22/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10000	0.09800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.19800	0.22100	0
22/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11900	0.11600	0
22/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.31500	0.33000	0
22/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.23200	0.22100	0
22/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.29000	0.30400	0
22/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25700	0.24500	0
22/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.26600	0.27900	0
22/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.28300	0.27000	0
Futures Open Interest							457,130.00
Options Open Interest							513,807.00
Total							970,937.00