



Currency Futures & Options Weekly Statistics

From: 08/11/2010 To: 08/11/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.20220	9.09430	0
08/11/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.86100	3.75400	0
08/11/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.06100	2.95400	0
08/11/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.01100	2.90400	0
08/11/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.96100	2.85400	0
08/11/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.91100	2.80400	0
08/11/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.86100	2.75400	0
08/11/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.81100	2.70400	0
08/11/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.76100	2.65400	0
08/11/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.71100	2.60400	0
08/11/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.66100	2.55400	0
08/11/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.61100	2.50400	0
08/11/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.56100	2.45400	0
08/11/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.51100	2.40400	0
08/11/2010	\$ / 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
08/11/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.46100	2.35400	0
08/11/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.41100	2.30400	0
08/11/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.06100	1.95400	0
08/11/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.01100	1.90400	0
08/11/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.96100	1.85400	0
08/11/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.91100	1.80400	0
08/11/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.86100	1.75400	0
08/11/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.81100	1.70400	0
08/11/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.76100	1.65400	0
08/11/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.71100	1.60400	0
08/11/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.66100	1.55400	0
08/11/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.61100	1.50400	0
08/11/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.56100	1.45400	0
08/11/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.51100	1.40400	0
08/11/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.46100	1.35400	0
08/11/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.41100	1.30400	0
08/11/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.06200	0.95500	0
08/11/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.01200	0.90500	0
08/11/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	0.96200	0.85600	0
08/11/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
08/11/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.91200	0.80600	0
08/11/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.86300	0.75700	0
08/11/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
08/11/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.81300	0.70800	0
08/11/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00200	0.00400	0
08/11/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.76400	0.65900	0
08/11/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00300	0.00500	0
08/11/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.71500	0.61100	0
08/11/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00400	0.00700	0
08/11/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.66600	0.56300	0
08/11/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00500	0.00900	0
08/11/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.61700	0.51600	0
08/11/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00600	0.01200	0
08/11/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.57000	0.47000	0
08/11/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00900	0.01600	0
08/11/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.52200	0.42400	0
08/11/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01100	0.02000	0
08/11/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.47600	0.38000	0
08/11/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01500	0.02600	0
08/11/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.43000	0.33700	0
08/11/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01900	0.03300	0
08/11/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.55100	0.47800	0
08/11/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.15700	0.19300	0
08/11/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.15700	0.10400	0
08/11/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09600	0.15000	0
08/11/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.12800	0.08700	30,000
08/11/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11700	0.18300	0
08/11/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.10600	0.07100	0
08/11/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.14500	0.21700	0
08/11/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.08800	0.05900	0
08/11/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.17700	0.25500	0
08/11/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.07300	0.04800	10,534
08/11/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.21200	0.29400	0
08/11/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.20500	0.16800	1,200
08/11/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.30200	0.37300	0
08/11/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.04900	0.03200	0
08/11/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.28800	0.37800	0
08/11/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.04000	0.02600	0
08/11/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.32900	0.42200	3,500
08/11/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.15900	0.13000	7,500
08/11/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.40600	0.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.14600	0.12000	33,350
08/11/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.44300	0.52500	0
08/11/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.02100	0.01400	2,040
08/11/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.46000	0.56000	0
08/11/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.22500	0.19400	0
08/11/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.53100	0.60900	0
08/11/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.21200	0.18200	0
08/11/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.56800	0.64700	0
08/11/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.20000	0.17200	0
08/11/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.60600	0.68700	0
08/11/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.09500	0.08000	371
08/11/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.64200	0.73500	0
08/11/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.08800	0.07300	500
08/11/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.68500	0.77800	0
08/11/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.00500	0.00300	1,000
08/11/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.79400	0.89900	500
08/11/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00300	0.00200	2,423
08/11/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.89200	0.99800	0
08/11/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00300	0.00200	14,644
08/11/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.94200	1.04800	0
08/11/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00200	0.00200	30,000
08/11/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.99100	1.09800	0
08/11/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.05100	0.04400	0
08/11/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.99800	1.09900	0
08/11/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.19400	0.17200	0
08/11/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.00100	1.08900	0
08/11/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.18600	0.16500	0
08/11/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.04300	1.13200	0
08/11/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.17900	0.15800	0
08/11/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.08600	1.17500	0
08/11/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00100	0.00100	4,400
08/11/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.24000	1.34700	0
08/11/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.29000	1.39700	0
08/11/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00100	0.00000	4,000
08/11/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.34000	1.44600	0
08/11/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00100	0.00000	0
08/11/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.39000	1.49600	0
08/11/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.43900	1.54600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.02700	0.02400	3,000
08/11/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.42400	1.52900	0
08/11/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.53900	1.64600	0
08/11/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.02400	0.02200	30,000
08/11/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.52100	1.62700	0
08/11/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.63900	1.74600	0
08/11/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
08/11/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.68900	1.79600	0
08/11/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
08/11/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.88900	1.99600	0
08/11/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/11/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.98900	2.09600	0
08/11/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
08/11/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.08900	2.19600	0
08/11/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.13900	2.24600	0
08/11/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
08/11/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.18900	2.29600	0
08/11/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.64400	1.58300	0
08/11/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.59200	1.63900	0
08/11/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.62600	1.56700	0
08/11/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.62400	1.67300	0
08/11/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.61000	1.55200	0
08/11/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.65800	1.70800	0
08/11/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.58900	2.69600	0
08/11/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.63900	2.74600	0
08/11/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.93900	3.04600	0
08/11/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.98900	3.09600	0
08/11/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.03900	3.14600	0
08/11/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
08/11/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.08900	3.19600	0
08/11/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.13900	3.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.18900	3.29600	0
08/11/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.23900	3.34600	0
08/11/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.28900	3.39600	0
08/11/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.33900	3.44600	0
08/11/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.38900	3.49600	0
08/11/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.43900	3.54600	0
08/11/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.48900	3.59600	0
08/11/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.53900	3.64600	0
08/11/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
08/11/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.49800	3.60600	0
08/11/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.13900	4.24600	0
08/11/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.93900	5.04600	0
08/11/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.98900	5.09600	0
08/11/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.03900	5.14600	0
08/11/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.08900	5.19600	0
08/11/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.13900	5.24600	0
08/11/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.18900	5.29600	0
08/11/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.23900	5.34600	0
08/11/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.28900	5.39600	0
08/11/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.33900	5.44600	0
08/11/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.38900	5.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.43900	5.54600	0
08/11/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.48900	5.59600	0
08/11/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.53900	5.64600	0
08/11/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.58900	5.69600	0
08/11/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.13900	6.24600	0
08/11/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.93900	7.04600	0
08/11/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.98900	7.09600	0
08/11/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.03900	7.14600	0
08/11/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.08900	7.19600	0
08/11/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.13900	7.24600	0
08/11/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.18900	7.29600	0
08/11/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.23900	7.34600	0
08/11/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.28900	7.39600	0
08/11/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.33900	7.44600	0
08/11/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.38900	7.49600	0
08/11/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.43900	7.54600	0
08/11/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.48900	7.59600	0
08/11/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.53900	7.64600	0
08/11/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.58900	7.69600	0
08/11/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.13900	8.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.93900	9.04600	0
08/11/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.98900	9.09600	0
08/11/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.03900	9.14600	0
08/11/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.08900	9.19600	0
08/11/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.13900	9.24600	0
08/11/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.18900	9.29600	0
08/11/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.23900	9.34600	0
08/11/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.28900	9.39600	0
08/11/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.33900	9.44600	0
08/11/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.38900	9.49600	0
08/11/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.43900	9.54600	0
08/11/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.48900	9.59600	0
08/11/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.53900	9.64600	0
08/11/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.58900	9.69600	0
08/11/2010	£ / R On 13-June-11			Foreign Exchange Future	11.41800	11.33150	1,568
08/11/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.30100	0.27600	870
08/11/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.46900	0.52900	0
08/11/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.20900	0.19500	0
08/11/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.67700	0.74800	0
08/11/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.36100	0.33800	0
08/11/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.74300	0.80700	0
08/11/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.34600	0.32400	0
08/11/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.77800	0.84300	0
08/11/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.33200	0.31100	0
08/11/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.81400	0.88000	0
08/11/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.15400	0.14600	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.87200	0.94900	0
08/11/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.07900	0.07900	870
08/11/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.34700	1.43200	0
08/11/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08640	0.08510	0
08/11/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00925	0.00801	0
08/11/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00005	0.00011	0
08/11/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00996	0.00888	0
08/11/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00056	0.00078	0
08/11/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00172	0.00133	0
08/11/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00252	0.00343	0
08/11/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00376	0.00325	0
08/11/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00436	0.00515	0
08/11/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00016	0.00014	0
08/11/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01096	0.01224	0
08/11/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00133	0.00115	0
08/11/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01193	0.01305	0
08/11/2010	€ / R On 13-June-11			Foreign Exchange Future	9.83170	9.81970	5,820
08/11/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.75700	1.74300	0
08/11/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/11/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.70700	1.69300	0
08/11/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/11/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.65700	1.64300	0
08/11/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
08/11/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.60700	1.59300	0
08/11/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
08/11/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.50700	1.49300	0
08/11/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00000	0
08/11/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.40700	1.39300	0
08/11/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
08/11/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.35700	1.34400	0
08/11/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.20700	1.19400	0
08/11/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.05800	1.04500	0
08/11/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
08/11/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.76200	0.75000	0
08/11/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00600	0.00700	0
08/11/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.71300	0.70200	0
08/11/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00700	0.00900	0
08/11/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.66500	0.65400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.00900	0.01100	0
08/11/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.61800	0.60700	0
08/11/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01200	0.01400	0
08/11/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.52500	0.51400	0
08/11/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.01900	0.02100	0
08/11/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.43500	0.42600	0
08/11/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.02900	0.03300	0
08/11/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.39200	0.38300	0
08/11/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.03600	0.04000	0
08/11/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.35000	0.34300	0
08/11/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.04400	0.05000	1,125
08/11/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.27200	0.26600	0
08/11/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06600	0.07300	0
08/11/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.41200	0.39800	10,429
08/11/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.19000	0.19000	0
08/11/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.17100	0.16800	0
08/11/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.11500	0.12500	0
08/11/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.14200	0.14000	0
08/11/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.13600	0.14700	750
08/11/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.43900	0.42800	0
08/11/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.35700	0.35800	0
08/11/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.41500	0.40300	0
08/11/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.38300	0.38300	0
08/11/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.39100	0.38300	0
08/11/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.40900	0.41300	0
08/11/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.05200	0.05200	0
08/11/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.34600	0.35900	0
08/11/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.04300	0.04400	0
08/11/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.38700	0.40100	0
08/11/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.03600	0.03700	0
08/11/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.43000	0.44400	0
08/11/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.17000	0.16100	100
08/11/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.54800	0.55300	0
08/11/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.01800	0.01800	0
08/11/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.61200	0.62500	0
08/11/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.01500	0.01500	0
08/11/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.65900	0.67200	0
08/11/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.01200	0.01300	60
08/11/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.70600	0.72000	0
08/11/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.11100	0.10500	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.78900	0.79700	0
08/11/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.09700	0.09200	4,508
08/11/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.87500	0.88400	0
08/11/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.00500	0.00500	0
08/11/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.94900	0.96200	0
08/11/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
08/11/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.24600	1.25900	0
08/11/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
08/11/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.29600	1.30900	0
08/11/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00100	0.00200	0
08/11/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.34500	1.35900	0
08/11/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.39500	1.40800	0
08/11/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.49500	1.50800	0
08/11/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.59500	1.60800	0
08/11/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.64500	1.65800	0
08/11/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.79400	1.80700	0
08/11/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.94400	1.95700	0
08/11/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.24400	2.25700	0
08/11/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.29400	2.30700	0
08/11/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.34400	2.35700	0
08/11/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.39400	2.40700	0
08/11/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.44400	2.45700	0
08/11/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.49400	2.50700	0
08/11/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.59400	2.60700	0
08/11/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.64400	2.65700	0
08/11/2010	€ / 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
08/11/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.79400	2.80700	0
08/11/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.94400	2.95700	0
08/11/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.24400	3.25700	0
08/11/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.34400	3.35700	0
08/11/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.24400	4.25700	0
08/11/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.29400	4.30700	0
08/11/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.34400	4.35700	0
08/11/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.39400	4.40700	0
08/11/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.49400	4.50700	0
08/11/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.59400	4.60700	0
08/11/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.64400	4.65700	0
08/11/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.79400	4.80700	0
08/11/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.94400	4.95700	0
08/11/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.24400	5.25700	0
08/11/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.34400	5.35700	0
08/11/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.24400	6.25700	0
08/11/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.29400	6.30700	0
08/11/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.34400	6.35700	0
08/11/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.39400	6.40700	0
08/11/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.49400	6.50700	0
08/11/2010	€ / 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
08/11/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.59400	6.60700	0
08/11/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.64400	6.65700	0
08/11/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.79400	6.80700	0
08/11/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.94400	6.95700	0
08/11/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.24400	7.25700	0
08/11/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.34400	7.35700	0
08/11/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.24400	8.25700	0
08/11/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.29400	8.30700	0
08/11/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.34400	8.35700	0
08/11/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.39400	8.40700	0
08/11/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.49400	8.50700	0
08/11/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.59400	8.60700	0
08/11/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.64400	8.65700	0
08/11/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.79400	8.80700	0
08/11/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.94400	8.95700	0
08/11/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.24400	9.25700	0
08/11/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.34400	9.35700	0
08/11/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.24400	10.25700	0
08/11/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.29400	10.30700	0
08/11/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.34400	10.35700	0
08/11/2010	€ / 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
08/11/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.39400	10.40700	0
08/11/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.49400	10.50700	0
08/11/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.59400	10.60700	0
08/11/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.64400	10.65700	0
08/11/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.79400	10.80700	0
08/11/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.94400	10.95700	0
08/11/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.24400	11.25700	0
08/11/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.34400	11.35700	0
08/11/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.41600	7.38740	0
08/11/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.52700	0.48800	0
08/11/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.16000	0.17500	0
08/11/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.49100	0.45200	0
08/11/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.17400	0.18900	0
08/11/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.45600	0.41800	0
08/11/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.18900	0.20500	0
08/11/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.31000	0.27600	0
08/11/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.10400	0.12300	0
08/11/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.11400	0.08900	0
08/11/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06900	0.09700	0
08/11/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.09000	0.07000	200
08/11/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09500	0.12800	0
08/11/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.91700	0.90500	0
08/11/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.75100	0.76800	0
08/11/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.89600	0.88500	0
08/11/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.78000	0.79800	0
08/11/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.87400	0.86500	0
08/11/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.80800	0.82800	0
08/11/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.94760	6.87310	0
08/11/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.15500	0.13000	0
08/11/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.20700	0.25700	0
08/11/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.13700	0.11500	0
08/11/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.23900	0.29200	0
08/11/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.12100	0.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.27300	0.32800	0
08/11/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.77900	0.85400	0
08/11/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00100	0.00100	0
08/11/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.82900	0.90400	0
08/11/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00100	0.00000	0
08/11/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.87900	0.95300	0
08/11/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.26630	7.20890	0
08/11/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.23100	0.19500	0
08/11/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06700	0.08700	0
08/11/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.19500	0.16200	0
08/11/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08100	0.10400	0
08/11/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.16200	0.13300	0
08/11/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.09800	0.12500	0
08/11/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.28600	0.25600	0
08/11/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.22000	0.24700	0
08/11/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.25800	0.23500	0
08/11/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.24200	0.27600	0
08/11/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.23700	0.21600	0
08/11/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.27100	0.30700	0
08/11/2010	RAIN On 14-March-11			Foreign Exchange Future	13,569.00000	13,569.00000	0
08/11/2010	RAIN On 13-December-10	13499.99	C	Foreign Exchange Future	262.40000	0.00000	0
08/11/2010	RAIN On 13-December-10	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	RAIN On 13-December-10	13500.00	C	Foreign Exchange Future	262.40000	0.00000	0
08/11/2010	RAIN On 13-December-10	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	RAIN On 13-December-10	13500.01	C	Foreign Exchange Future	262.40000	0.00000	0
08/11/2010	RAIN On 13-December-10	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	31.00000	0.00000	0
08/11/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	31.00000	0.00000	0
08/11/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	31.00000	0.00000	0
08/11/2010	YUAN/R On 14-March-11			Foreign Exchange Future	1.05000	1.05000	0
08/11/2010	YUAN/R On 13-December-10	0.95	C	Foreign Exchange Future	0.05000	0.00000	0
08/11/2010	YUAN/R On 13-December-10	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	YUAN/R On 14-March-11	1.00	C	Foreign Exchange Future	0.05000	0.00000	0
08/11/2010	YUAN/R On 14-March-11	1.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	YUAN/R On 14-March-11	1.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	YUAN/R On 14-March-11	1.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	YUAN/R On 14-March-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2010	YUAN/R On 14-March-11	1.10	P	Foreign Exchange Future	0.05000	0.00000	0
Futures Open Interest							442,671.00
Options Open Interest							519,807.00
Total							962,478.00