



Currency Futures & Options Weekly Statistics

From: 30/08/2010 To: 02/09/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.66160	7.67150	2,975
30/08/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.40200	4.41300	0
30/08/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.64400	3.65400	0
30/08/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.59400	3.60400	0
30/08/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.54400	3.55400	0
30/08/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.60200	3.61300	0
30/08/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.55200	3.56300	0
30/08/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.50200	3.51300	0
30/08/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.45200	3.46300	0
30/08/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.40200	3.41300	0
30/08/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.35200	3.36300	0
30/08/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.30200	3.31300	0
30/08/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.25200	3.26300	0
30/08/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.20200	3.21300	0
30/08/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.15200	3.16300	0
30/08/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.10200	3.11300	0
30/08/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.05200	3.06300	0
30/08/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.00200	3.01300	0
30/08/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.95200	2.96300	0
30/08/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.64400	2.65400	0
30/08/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.59400	2.60400	0
30/08/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.54400	2.55400	0
30/08/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.60200	2.61300	0
30/08/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.55200	2.56300	0
30/08/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.50200	2.51300	0
30/08/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.45200	2.46300	0
30/08/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.40200	2.41300	0
30/08/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.35200	2.36300	0
30/08/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.30300	2.31300	0
30/08/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.25300	2.26300	0
30/08/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.20300	2.21300	0
30/08/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.15300	2.16300	0
30/08/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.10300	2.11300	0
30/08/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.05300	2.06300	0
30/08/2010	\$ / R On 13-December-10	5.40	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
30/08/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.00300	2.01300	0
30/08/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.95300	1.96300	0
30/08/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.64400	1.65400	0
30/08/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.59400	1.60400	0
30/08/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.54400	1.55400	0
30/08/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.60400	1.61400	0
30/08/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
30/08/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.55400	1.56500	0
30/08/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00300	0
30/08/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.50500	1.51500	0
30/08/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
30/08/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.45500	1.46500	0
30/08/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
30/08/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.40500	1.41500	0
30/08/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
30/08/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.35500	1.36600	0
30/08/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00400	0
30/08/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.30600	1.31600	0
30/08/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
30/08/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.25600	1.26700	0
30/08/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.20700	1.21700	0
30/08/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00500	0.00500	0
30/08/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.15700	1.16800	0
30/08/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.10800	1.11800	0
30/08/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
30/08/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.05900	1.06900	0
30/08/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00700	0.00700	0
30/08/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.01000	1.02000	0
30/08/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00800	0.00800	0
30/08/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.96200	0.97200	0
30/08/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01000	0.01000	0
30/08/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.64500	0.65500	0
30/08/2010	\$ / R On 13-September-10	6.70	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
30/08/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.59500	0.60500	0
30/08/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.54500	0.55600	0
30/08/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00100	0.00200	0
30/08/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.64500	0.65600	0
30/08/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04300	0.04400	0
30/08/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.60300	0.61400	0
30/08/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05100	0.05200	0
30/08/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.56300	0.57400	0
30/08/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.06100	0.06200	0
30/08/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.52300	0.53500	0
30/08/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07100	0.07300	0
30/08/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.48600	0.49700	0
30/08/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08400	0.08500	0
30/08/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.44900	0.46100	0
30/08/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.09700	0.09900	0
30/08/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.41400	0.42700	0
30/08/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.11200	0.11500	0
30/08/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.38100	0.39400	0
30/08/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.12900	0.13200	0
30/08/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.35000	0.36200	0
30/08/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.14800	0.15000	0
30/08/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.47200	0.48200	33,350
30/08/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.21500	0.21500	0
30/08/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.29100	0.30400	0
30/08/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18900	0.19200	0
30/08/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.55300	0.55800	0
30/08/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.29100	0.28700	0
30/08/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.52700	0.53200	0
30/08/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.31500	0.31100	0
30/08/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.50200	0.50700	0
30/08/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.34000	0.33600	0
30/08/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.34500	0.35300	371
30/08/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.33800	0.33600	0
30/08/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.18600	0.19800	15,000
30/08/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.33400	0.33600	0
30/08/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.01400	0.02100	0
30/08/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.32000	0.31700	0
30/08/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.15700	0.16800	1,000
30/08/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.40500	0.40600	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.00800	0.01300	1,200
30/08/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.41400	0.40900	0
30/08/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.13200	0.14300	500
30/08/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.48000	0.48100	0
30/08/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.12200	0.13200	14,644
30/08/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.52000	0.52000	0
30/08/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.11200	0.12200	30,000
30/08/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.56000	0.56000	0
30/08/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.22100	0.22800	0
30/08/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.61400	0.61100	0
30/08/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.20900	0.21600	33,350
30/08/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.65200	0.64900	0
30/08/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.19900	0.20500	340
30/08/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.69200	0.68800	0
30/08/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.08100	0.09000	0
30/08/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.72900	0.72800	0
30/08/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.07500	0.08300	4,400
30/08/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.77300	0.77100	0
30/08/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.07000	0.07800	0
30/08/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.81800	0.81600	0
30/08/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.06500	0.07200	4,000
30/08/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.86300	0.86000	0
30/08/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.06000	0.06700	0
30/08/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.90800	0.90500	0
30/08/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.05600	0.06300	0
30/08/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.95400	0.95100	0
30/08/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.13900	0.14500	3,000
30/08/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	0.98200	0.97800	0
30/08/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.04900	0.05500	0
30/08/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.04700	1.04300	0
30/08/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.12700	0.13200	30,000
30/08/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.07000	1.06500	0
30/08/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.04200	0.04800	0
30/08/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.14000	1.13600	0
30/08/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.04000	0.04500	3,185
30/08/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.18800	1.18300	0
30/08/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	3,000
30/08/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.35600	1.34600	0
30/08/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.03100	0.03500	15,000
30/08/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.37900	1.37300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.02700	0.03200	30,000
30/08/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.47500	1.47000	0
30/08/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.02500	0.02800	20,000
30/08/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.57300	1.56600	0
30/08/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.02300	0.02700	0
30/08/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.62100	1.61500	0
30/08/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.02200	0.02600	500
30/08/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.67000	1.66400	0
30/08/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.80600	1.79600	0
30/08/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.02000	0.02300	0
30/08/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.76800	1.76100	0
30/08/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.95600	1.94600	0
30/08/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.01400	0.01700	0
30/08/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.06200	2.05500	0
30/08/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.01300	0.01600	0
30/08/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.11100	2.10400	0
30/08/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.35600	2.34600	0
30/08/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.40600	2.39600	0
30/08/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.45600	2.44600	0
30/08/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00800	0.00900	0
30/08/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.40600	2.39700	0
30/08/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00700	0.00800	0
30/08/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.45500	2.44600	0
30/08/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00600	0.00800	0
30/08/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.50400	2.49600	0
30/08/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00600	0.00700	300
30/08/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.55400	2.54500	0
30/08/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.60300	2.59400	0
30/08/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.65300	2.64400	0
30/08/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.70200	2.69300	0
30/08/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.75200	2.74300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00400	0.00400	0
30/08/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.80200	2.79200	0
30/08/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00300	0.00400	0
30/08/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.85100	2.84200	0
30/08/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00300	0.00400	0
30/08/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.90100	2.89200	0
30/08/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00300	0.00300	0
30/08/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.95100	2.94100	0
30/08/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00200	0.00300	0
30/08/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.00000	2.99100	0
30/08/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02500	0.02800	30,000
30/08/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.96800	2.96100	0
30/08/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.59900	3.58900	0
30/08/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.35600	4.34600	0
30/08/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.40600	4.39600	0
30/08/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.45600	4.44600	0
30/08/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.39800	4.38800	0
30/08/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.44800	4.43800	0
30/08/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.49800	4.48800	0
30/08/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.54800	4.53800	0
30/08/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.59800	4.58800	0
30/08/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.64800	4.63800	0
30/08/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.69800	4.68800	0
30/08/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.74800	4.73800	0
30/08/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.79800	4.78800	0
30/08/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.84800	4.83800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.89800	4.88800	0
30/08/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.94800	4.93800	0
30/08/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.99800	4.98800	0
30/08/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.04800	5.03800	0
30/08/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.59800	5.58800	0
30/08/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.35600	6.34600	0
30/08/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.40600	6.39600	0
30/08/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.45600	6.44600	0
30/08/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.39800	6.38800	0
30/08/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.44800	6.43800	0
30/08/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.49800	6.48800	0
30/08/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.54800	6.53800	0
30/08/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.59800	6.58800	0
30/08/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.64800	6.63800	0
30/08/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.69800	6.68800	0
30/08/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.74800	6.73800	0
30/08/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.79800	6.78800	0
30/08/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.84800	6.83800	0
30/08/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.89800	6.88800	0
30/08/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.94800	6.93800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.99800	6.98800	0
30/08/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.04800	7.03800	0
30/08/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.59800	7.58800	0
30/08/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.35600	8.34600	0
30/08/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.40600	8.39600	0
30/08/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.45600	8.44600	0
30/08/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.39800	8.38800	0
30/08/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.44800	8.43800	0
30/08/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.49800	8.48800	0
30/08/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.54800	8.53800	0
30/08/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.59800	8.58800	0
30/08/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.64800	8.63800	0
30/08/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.69800	8.68800	0
30/08/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.74800	8.73800	0
30/08/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.79800	8.78800	0
30/08/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.84800	8.83800	0
30/08/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.89800	8.88800	0
30/08/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.94800	8.93800	0
30/08/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.99800	8.98800	0
30/08/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.04800	9.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	£ / R On 14-March-11			Foreign Exchange Future	11.68500	11.69880	533
30/08/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.62600	0.63700	870
30/08/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.39100	0.38800	0
30/08/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.48900	0.49900	0
30/08/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.55400	0.55000	0
30/08/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.47000	0.48000	0
30/08/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.58500	0.58100	0
30/08/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.45300	0.46200	0
30/08/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.61800	0.61300	0
30/08/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.24000	0.25100	0
30/08/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.61000	0.60700	0
30/08/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.00900	0.01300	0
30/08/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.64000	0.63100	0
30/08/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.26900	0.27700	870
30/08/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.13400	1.12800	0
30/08/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.00100	0.00200	0
30/08/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.33200	1.32000	0
30/08/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.38200	1.36900	0
30/08/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.43200	1.41900	0
30/08/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08800	0.08800	0
30/08/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01223	0.01224	0
30/08/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00023	0.00024	0
30/08/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00414	0.00426	0
30/08/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00034	0.00036	0
30/08/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00458	0.00464	0
30/08/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00258	0.00264	0
30/08/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00154	0.00161	0
30/08/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00954	0.00961	0
30/08/2010	€ / R On 14-March-11			Foreign Exchange Future	9.58590	9.61470	8,620
30/08/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.61000	1.63900	0
30/08/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.56100	1.58900	0
30/08/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00500	0.00500	0
30/08/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.51100	1.54000	0
30/08/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.46200	1.49000	0
30/08/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00600	0.00600	0
30/08/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.36300	1.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00700	0.00800	0
30/08/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.26400	1.29300	0
30/08/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00800	0.00900	0
30/08/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.21500	1.24400	0
30/08/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00900	0.01000	0
30/08/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.06800	1.09800	0
30/08/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01200	0.01400	0
30/08/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.92700	0.95400	0
30/08/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02100	0.02000	0
30/08/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.66600	0.69200	0
30/08/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06000	0.05800	0
30/08/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.62600	0.65200	0
30/08/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.07000	0.06800	0
30/08/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.58700	0.61300	0
30/08/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.08100	0.07900	0
30/08/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.54900	0.57500	0
30/08/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.09300	0.09100	0
30/08/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.47800	0.50300	0
30/08/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.12200	0.11900	0
30/08/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.41200	0.43600	0
30/08/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.15600	0.15200	0
30/08/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.38200	0.40500	0
30/08/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.17600	0.17100	0
30/08/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.35300	0.37500	0
30/08/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.19700	0.19100	1,125
30/08/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.29900	0.32000	0
30/08/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.24300	0.23600	0
30/08/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.42600	0.44500	10,429
30/08/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.34000	0.33000	0
30/08/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.23600	0.25200	0
30/08/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.33000	0.31800	0
30/08/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.21900	0.23400	0
30/08/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.36300	0.35000	750
30/08/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.32600	0.34100	0
30/08/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.49000	0.47600	0
30/08/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.31100	0.32500	0
30/08/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.52500	0.51000	0
30/08/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.29600	0.31000	0
30/08/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.56000	0.54500	0
30/08/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.14100	0.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.58500	0.56800	0
30/08/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.13200	0.14200	0
30/08/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.62600	0.60800	0
30/08/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.12300	0.13200	0
30/08/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.66700	0.64800	0
30/08/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.10700	0.11500	375
30/08/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.75100	0.73100	0
30/08/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.09300	0.10100	0
30/08/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.83700	0.81700	0
30/08/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.08700	0.09400	0
30/08/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.88100	0.86000	0
30/08/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.08200	0.08900	60
30/08/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.92600	0.90500	0
30/08/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.17700	0.18700	14,937
30/08/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.99100	0.97200	0
30/08/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.16300	0.17200	4,508
30/08/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.07700	1.05700	0
30/08/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.06000	0.06500	0
30/08/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.15400	1.13100	0
30/08/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.04300	0.04600	0
30/08/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.43700	1.41200	0
30/08/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.04000	0.04400	0
30/08/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.48400	1.46000	0
30/08/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.03800	0.04200	0
30/08/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.53200	1.50800	0
30/08/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.03600	0.04000	0
30/08/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.58000	1.55600	0
30/08/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.03300	0.03600	0
30/08/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.67700	1.65200	0
30/08/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.03000	0.03300	0
30/08/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.77400	1.74900	0
30/08/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.02900	0.03100	0
30/08/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.82300	1.79700	0
30/08/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.02500	0.02700	0
30/08/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.96900	1.94300	0
30/08/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.02000	0.02300	0
30/08/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.11400	2.08900	0
30/08/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.34400	2.31700	0
30/08/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01300	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.40700	2.38000	0
30/08/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01200	0.01300	0
30/08/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.45600	2.42900	0
30/08/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01100	0.01200	0
30/08/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.50500	2.47800	0
30/08/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01000	0.01100	0
30/08/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.55400	2.52700	0
30/08/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00900	0.01000	0
30/08/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.60300	2.57600	0
30/08/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00800	0.01000	0
30/08/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.65200	2.62600	0
30/08/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00700	0.00800	0
30/08/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.75100	2.72400	0
30/08/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00700	0.00800	0
30/08/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.80100	2.77400	0
30/08/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.94900	2.92200	0
30/08/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.09800	3.07100	0
30/08/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00200	0.00300	0
30/08/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.39600	3.36900	0
30/08/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00200	0.00200	0
30/08/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.49600	3.46800	0
30/08/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.39500	4.36700	0
30/08/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.44500	4.41700	0
30/08/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.49500	4.46700	0
30/08/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.54500	4.51700	0
30/08/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.64500	4.61700	0
30/08/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.74400	4.71700	0
30/08/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.79400	4.76700	0
30/08/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.94400	4.91600	0
30/08/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.09400	5.06600	0
30/08/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.39400	5.36600	0
30/08/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.49400	5.46600	0
30/08/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.39400	6.36600	0
30/08/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.44400	6.41600	0
30/08/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.49400	6.46600	0
30/08/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.54400	6.51600	0
30/08/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.64400	6.61600	0
30/08/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.74400	6.71600	0
30/08/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.79400	6.76600	0
30/08/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.94400	6.91600	0
30/08/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.09400	7.06600	0
30/08/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.39400	7.36600	0
30/08/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.49400	7.46600	0
30/08/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.39400	8.36600	0
30/08/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.44400	8.41600	0
30/08/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.49400	8.46600	0
30/08/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.54400	8.51600	0
30/08/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.64400	8.61600	0
30/08/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.74400	8.71600	0
30/08/2010	€ / R On 13-December-10	18.25	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
30/08/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.79400	8.76600	0
30/08/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.94400	8.91600	0
30/08/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.09400	9.06600	0
30/08/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.39400	9.36600	0
30/08/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.49400	9.46600	0
30/08/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.39400	10.36600	0
30/08/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.44400	10.41600	0
30/08/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.49400	10.46600	0
30/08/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.54400	10.51600	0
30/08/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.64400	10.61600	0
30/08/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.74400	10.71600	0
30/08/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.79400	10.76600	0
30/08/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.94400	10.91600	0
30/08/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.09400	11.06600	0
30/08/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.39400	11.36600	0
30/08/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.49400	11.46600	0
30/08/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.62140	6.60610	501
30/08/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.25100	0.23700	0
30/08/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.28000	0.28100	0
30/08/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.23400	0.22000	0
30/08/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.31300	0.31400	0
30/08/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21800	0.20400	0
30/08/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.34700	0.34800	0
30/08/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.09700	0.08900	0
30/08/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.39800	0.40500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.08800	0.08100	200
30/08/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.43900	0.44700	0
30/08/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.05240	7.02210	350
30/08/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.00100	0.00200	0
30/08/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.53900	0.57100	0
30/08/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.03500	0.03600	0
30/08/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.63300	0.66400	0
30/08/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.03100	0.03200	0
30/08/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.67900	0.71000	0
30/08/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.02700	0.02800	0
30/08/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.72500	0.75600	0
30/08/2010	CHF / R On 13-December-10			Foreign Exchange Future	7.28290	7.26510	0
30/08/2010	CHF / R On 13-September-10	6.95	C	Foreign Exchange Future	0.23600	0.22600	0
30/08/2010	CHF / R On 13-September-10	6.95	P	Foreign Exchange Future	0.01500	0.02400	0
30/08/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.40200	0.39200	0
30/08/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11900	0.12700	0
30/08/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.36900	0.36000	0
30/08/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13600	0.14500	0
30/08/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.33700	0.32900	0
30/08/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15400	0.16400	0
31/08/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.71290	7.66160	2,975
31/08/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.45200	4.40200	0
31/08/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.69200	3.64400	0
31/08/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.64200	3.59400	0
31/08/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.59200	3.54400	0
31/08/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.65200	3.60200	0
31/08/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.60200	3.55200	0
31/08/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.55200	3.50200	0
31/08/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.50200	3.45200	0
31/08/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.45200	3.40200	0
31/08/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.40200	3.35200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.35200	3.30200	0
31/08/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.30200	3.25200	0
31/08/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.25200	3.20200	0
31/08/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.20200	3.15200	0
31/08/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.15200	3.10200	0
31/08/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.10200	3.05200	0
31/08/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.05200	3.00200	0
31/08/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.00200	2.95200	0
31/08/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.69200	2.64400	0
31/08/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.64200	2.59400	0
31/08/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.59200	2.54400	0
31/08/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.65200	2.60200	0
31/08/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.60200	2.55200	0
31/08/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.55200	2.50200	0
31/08/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.50200	2.45200	0
31/08/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.45200	2.40200	0
31/08/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.40200	2.35200	0
31/08/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.35200	2.30300	0
31/08/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.30200	2.25300	0
31/08/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.25200	2.20300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.20200	2.15300	0
31/08/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.15200	2.10300	0
31/08/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.10200	2.05300	0
31/08/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.05200	2.00300	0
31/08/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.00200	1.95300	0
31/08/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.69200	1.64400	0
31/08/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.64200	1.59400	0
31/08/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.59200	1.54400	0
31/08/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.65300	1.60400	0
31/08/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
31/08/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.60300	1.55400	0
31/08/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00200	0
31/08/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.55400	1.50500	0
31/08/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00200	0.00300	0
31/08/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.50400	1.45500	0
31/08/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
31/08/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.45400	1.40500	0
31/08/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
31/08/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.40400	1.35500	0
31/08/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00200	0.00300	0
31/08/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.35500	1.30600	0
31/08/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00300	0.00400	0
31/08/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.30500	1.25600	0
31/08/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00300	0.00400	0
31/08/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.25600	1.20700	0
31/08/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00400	0.00500	0
31/08/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.20600	1.15700	0
31/08/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00400	0.00500	0
31/08/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.15700	1.10800	0
31/08/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00500	0.00600	0
31/08/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.10700	1.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00500	0.00700	0
31/08/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.05800	1.01000	0
31/08/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00600	0.00800	0
31/08/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.00900	0.96200	0
31/08/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00700	0.01000	0
31/08/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.69200	0.64500	0
31/08/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.64200	0.59500	0
31/08/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
31/08/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.59300	0.54500	0
31/08/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.68700	0.64500	0
31/08/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.03500	0.04300	0
31/08/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.64500	0.60300	0
31/08/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.04300	0.05100	0
31/08/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.60300	0.56300	0
31/08/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.05100	0.06100	0
31/08/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.56300	0.52300	0
31/08/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06100	0.07100	0
31/08/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.52400	0.48600	0
31/08/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.07200	0.08400	0
31/08/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.48600	0.44900	0
31/08/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.08400	0.09700	0
31/08/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.45000	0.41400	0
31/08/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.09800	0.11200	0
31/08/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.41600	0.38100	0
31/08/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.11400	0.12900	0
31/08/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.38300	0.35000	0
31/08/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.13100	0.14800	0
31/08/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.50400	0.47200	33,350
31/08/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.19700	0.21500	0
31/08/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.32200	0.29100	0
31/08/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.17000	0.18900	0
31/08/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.58000	0.55300	0
31/08/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.26700	0.29100	0
31/08/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.55200	0.52700	0
31/08/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.28900	0.31500	0
31/08/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.52600	0.50200	0
31/08/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.31300	0.34000	0
31/08/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.36900	0.34500	371

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.31200	0.33800	0
31/08/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.20500	0.18600	15,000
31/08/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.30300	0.33400	0
31/08/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.01700	0.01400	0
31/08/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.27500	0.32000	0
31/08/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.17300	0.15700	1,000
31/08/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.37100	0.40500	500
31/08/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.00900	0.00800	1,200
31/08/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.36700	0.41400	0
31/08/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.14700	0.13200	500
31/08/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.44500	0.48000	0
31/08/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.13600	0.12200	14,644
31/08/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.48400	0.52000	0
31/08/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.12500	0.11200	30,000
31/08/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.52300	0.56000	0
31/08/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.23500	0.22100	0
31/08/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.57800	0.61400	0
31/08/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.22300	0.20900	33,350
31/08/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.61600	0.65200	0
31/08/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.21100	0.19900	340
31/08/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.65400	0.69200	0
31/08/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.09100	0.08100	0
31/08/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.68900	0.72900	0
31/08/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.08500	0.07500	4,400
31/08/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.73300	0.77300	0
31/08/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.07800	0.07000	0
31/08/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.77600	0.81800	0
31/08/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.07300	0.06500	4,000
31/08/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.82100	0.86300	0
31/08/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.06800	0.06000	0
31/08/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.86600	0.90800	0
31/08/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.06300	0.05600	0
31/08/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.91100	0.95400	0
31/08/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.14900	0.13900	3,000
31/08/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	0.94200	0.98200	0
31/08/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.05500	0.04900	0
31/08/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.00300	1.04700	0
31/08/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.13600	0.12700	30,000
31/08/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.02900	1.07000	0
31/08/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.04800	0.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.09600	1.14000	0
31/08/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.04500	0.04000	3,185
31/08/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.14300	1.18800	0
31/08/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	3,000
31/08/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.30800	1.35600	0
31/08/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.03500	0.03100	15,000
31/08/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.33300	1.37900	0
31/08/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.03100	0.02700	30,000
31/08/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.42900	1.47500	0
31/08/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.02800	0.02500	20,000
31/08/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.52600	1.57300	0
31/08/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.02700	0.02300	0
31/08/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.57500	1.62100	0
31/08/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.02500	0.02200	500
31/08/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.62300	1.67000	0
31/08/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.75800	1.80600	0
31/08/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.02300	0.02000	0
31/08/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.72100	1.76800	0
31/08/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.90800	1.95600	0
31/08/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.01700	0.01400	0
31/08/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.01500	2.06200	0
31/08/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.01600	0.01300	0
31/08/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.06400	2.11100	0
31/08/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.30800	2.35600	0
31/08/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.35800	2.40600	0
31/08/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.40800	2.45600	0
31/08/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00900	0.00800	0
31/08/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.35700	2.40600	0
31/08/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00800	0.00700	0
31/08/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.40600	2.45500	0
31/08/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00800	0.00600	0
31/08/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.45600	2.50400	0
31/08/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00700	0.00600	300
31/08/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.50500	2.55400	0
31/08/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.55400	2.60300	0
31/08/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00600	0.00500	0
31/08/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.60400	2.65300	0
31/08/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00500	0.00400	0
31/08/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.65300	2.70200	0
31/08/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00500	0.00400	0
31/08/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.70300	2.75200	0
31/08/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00400	0.00400	0
31/08/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.75200	2.80200	0
31/08/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00400	0.00300	0
31/08/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.80200	2.85100	0
31/08/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00400	0.00300	0
31/08/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.85200	2.90100	0
31/08/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00300	0.00300	0
31/08/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.90100	2.95100	0
31/08/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00300	0.00200	0
31/08/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.95100	3.00000	0
31/08/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02900	0.02500	30,000
31/08/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.92200	2.96800	0
31/08/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.54900	3.59900	0
31/08/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.30800	4.35600	0
31/08/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.35800	4.40600	0
31/08/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.40800	4.45600	0
31/08/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.34800	4.39800	0
31/08/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.39800	4.44800	0
31/08/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.44800	4.49800	0
31/08/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.49800	4.54800	0
31/08/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.54800	4.59800	0
31/08/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.59800	4.64800	0
31/08/2010	\$ / 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
31/08/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.64800	4.69800	0
31/08/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.69800	4.74800	0
31/08/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.74800	4.79800	0
31/08/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.79800	4.84800	0
31/08/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.84800	4.89800	0
31/08/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.89800	4.94800	0
31/08/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.94800	4.99800	0
31/08/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.99800	5.04800	0
31/08/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.54800	5.59800	0
31/08/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.30800	6.35600	0
31/08/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.35800	6.40600	0
31/08/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.40800	6.45600	0
31/08/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.34800	6.39800	0
31/08/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.39800	6.44800	0
31/08/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.44800	6.49800	0
31/08/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.49800	6.54800	0
31/08/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.54800	6.59800	0
31/08/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.59800	6.64800	0
31/08/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.64800	6.69800	0
31/08/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.69800	6.74800	0
31/08/2010	\$ / R On 13-December-10	14.25	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
31/08/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.74800	6.79800	0
31/08/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.79800	6.84800	0
31/08/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.84800	6.89800	0
31/08/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.89800	6.94800	0
31/08/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.94800	6.99800	0
31/08/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.99800	7.04800	0
31/08/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.54800	7.59800	0
31/08/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.30800	8.35600	0
31/08/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.35800	8.40600	0
31/08/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.40800	8.45600	0
31/08/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.34800	8.39800	0
31/08/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.39800	8.44800	0
31/08/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.44800	8.49800	0
31/08/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.49800	8.54800	0
31/08/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.54800	8.59800	0
31/08/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.59800	8.64800	0
31/08/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.64800	8.69800	0
31/08/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.69800	8.74800	0
31/08/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.74800	8.79800	0
31/08/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.79800	8.84800	0
31/08/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.84800	8.89800	0
31/08/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.89800	8.94800	0
31/08/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.94800	8.99800	0
31/08/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.99800	9.04800	0
31/08/2010	£ / R On 14-March-11			Foreign Exchange Future	11.68890	11.68500	560
31/08/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.62800	0.62600	870
31/08/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.38900	0.39100	0
31/08/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.49100	0.48900	0
31/08/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.55200	0.55400	0
31/08/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.47200	0.47000	0
31/08/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.58300	0.58500	0
31/08/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.45400	0.45300	0
31/08/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.61500	0.61800	0
31/08/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.24100	0.24000	0
31/08/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.60800	0.61000	0
31/08/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.00900	0.00900	0
31/08/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.63800	0.64000	0
31/08/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.27100	0.26900	870
31/08/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.13200	1.13400	0
31/08/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.33000	1.33200	0
31/08/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.38000	1.38200	0
31/08/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.43000	1.43200	0
31/08/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08920	0.08800	356
31/08/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01336	0.01223	0
31/08/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00016	0.00023	0
31/08/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00510	0.00414	0
31/08/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00020	0.00034	0
31/08/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00525	0.00458	0
31/08/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00205	0.00258	0
31/08/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00179	0.00154	0
31/08/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00859	0.00954	0
31/08/2010	€ / R On 14-March-11			Foreign Exchange Future	9.66500	9.58590	8,653
31/08/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.68700	1.61000	0
31/08/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.63700	1.56100	0
31/08/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00400	0.00500	0
31/08/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.58800	1.51100	0
31/08/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00500	0.00500	0
31/08/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.53800	1.46200	0
31/08/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00500	0.00600	0
31/08/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.44000	1.36300	0
31/08/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00700	0.00700	0
31/08/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.34100	1.26400	0
31/08/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00800	0.00800	0
31/08/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.29200	1.21500	0
31/08/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00900	0.00900	0
31/08/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.14500	1.06800	0
31/08/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01200	0.01200	0
31/08/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.99900	0.92700	0
31/08/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01600	0.02100	0
31/08/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.73200	0.66600	0
31/08/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04900	0.06000	0
31/08/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.69100	0.62600	0
31/08/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.05800	0.07000	0
31/08/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.65100	0.58700	0
31/08/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.06800	0.08100	0
31/08/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.61200	0.54900	0
31/08/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.07900	0.09300	0
31/08/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.53700	0.47800	0
31/08/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.10400	0.12200	0
31/08/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.46800	0.41200	0
31/08/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.13500	0.15600	0
31/08/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.43600	0.38200	0
31/08/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.15300	0.17600	0
31/08/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.40500	0.35300	0
31/08/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.17200	0.19700	1,125
31/08/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.34700	0.29900	0
31/08/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.21400	0.24300	0
31/08/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.47400	0.42600	10,429
31/08/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.30900	0.34000	0
31/08/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.27100	0.23600	0
31/08/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.28800	0.33000	0
31/08/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.25200	0.21900	0
31/08/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.31900	0.36300	750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.36200	0.32600	0
31/08/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.44700	0.49000	0
31/08/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.34500	0.31100	0
31/08/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.48000	0.52500	0
31/08/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.32800	0.29600	0
31/08/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.51300	0.56000	0
31/08/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.16400	0.14100	0
31/08/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.53100	0.58500	0
31/08/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.15300	0.13200	0
31/08/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.57000	0.62600	0
31/08/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.14200	0.12300	0
31/08/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.60900	0.66700	0
31/08/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.12400	0.10700	375
31/08/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.69100	0.75100	0
31/08/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.10800	0.09300	0
31/08/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.77500	0.83700	0
31/08/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.10100	0.08700	0
31/08/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.81800	0.88100	0
31/08/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.09500	0.08200	60
31/08/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.86200	0.92600	0
31/08/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.19800	0.17700	14,937
31/08/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.93300	0.99100	0
31/08/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.18200	0.16300	4,508
31/08/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.01700	1.07700	0
31/08/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.06900	0.06000	0
31/08/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.08600	1.15400	0
31/08/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.04900	0.04300	0
31/08/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.36600	1.43700	0
31/08/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.04600	0.04000	0
31/08/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.41300	1.48400	0
31/08/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.04400	0.03800	0
31/08/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.46100	1.53200	0
31/08/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.04200	0.03600	0
31/08/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.50900	1.58000	0
31/08/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.03700	0.03300	0
31/08/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.60400	1.67700	0
31/08/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.03400	0.03000	0
31/08/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.70100	1.77400	0
31/08/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.03200	0.02900	0
31/08/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.74900	1.82300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.02800	0.02500	0
31/08/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.89500	1.96900	0
31/08/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.02500	0.02000	0
31/08/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.04200	2.11400	0
31/08/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.27000	2.34400	0
31/08/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01500	0.01300	0
31/08/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.33200	2.40700	0
31/08/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01400	0.01200	0
31/08/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.38100	2.45600	0
31/08/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01300	0.01100	0
31/08/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.43000	2.50500	0
31/08/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01200	0.01000	0
31/08/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.47900	2.55400	0
31/08/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01100	0.00900	0
31/08/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.52800	2.60300	0
31/08/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01000	0.00800	0
31/08/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.57700	2.65200	0
31/08/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00900	0.00700	0
31/08/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.67600	2.75100	0
31/08/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00800	0.00700	0
31/08/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.72500	2.80100	0
31/08/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00600	0.00500	0
31/08/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.87300	2.94900	0
31/08/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00500	0.00400	0
31/08/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.02200	3.09800	0
31/08/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00300	0.00200	0
31/08/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.32000	3.39600	0
31/08/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00300	0.00200	0
31/08/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.42000	3.49600	0
31/08/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.31800	4.39500	0
31/08/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.36800	4.44500	0
31/08/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.41800	4.49500	0
31/08/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.46800	4.54500	0
31/08/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.56800	4.64500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00000	0
31/08/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.66800	4.74400	0
31/08/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00000	0
31/08/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.71800	4.79400	0
31/08/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.86700	4.94400	0
31/08/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.01700	5.09400	0
31/08/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.31700	5.39400	0
31/08/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.41700	5.49400	0
31/08/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.31700	6.39400	0
31/08/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.36700	6.44400	0
31/08/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.41700	6.49400	0
31/08/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.46700	6.54400	0
31/08/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.56700	6.64400	0
31/08/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.66700	6.74400	0
31/08/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.71700	6.79400	0
31/08/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.86700	6.94400	0
31/08/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.01700	7.09400	0
31/08/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.31700	7.39400	0
31/08/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.41700	7.49400	0
31/08/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.31700	8.39400	0
31/08/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.36700	8.44400	0
31/08/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.41700	8.49400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.46700	8.54400	0
31/08/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.56700	8.64400	0
31/08/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.66700	8.74400	0
31/08/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.71700	8.79400	0
31/08/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.86700	8.94400	0
31/08/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.01700	9.09400	0
31/08/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.31700	9.39400	0
31/08/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.41700	9.49400	0
31/08/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.31700	10.39400	0
31/08/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.36700	10.44400	0
31/08/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.41700	10.49400	0
31/08/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.46700	10.54400	0
31/08/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.56700	10.64400	0
31/08/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.66700	10.74400	0
31/08/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.71700	10.79400	0
31/08/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.86700	10.94400	0
31/08/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.01700	11.09400	0
31/08/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.31700	11.39400	0
31/08/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
31/08/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.41700	11.49400	0
31/08/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.61700	6.62140	501
31/08/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.23400	0.25100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.26700	0.28000	0
31/08/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.21500	0.23400	0
31/08/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.29800	0.31300	0
31/08/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.19700	0.21800	0
31/08/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.33000	0.34700	0
31/08/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07700	0.09700	0
31/08/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.38300	0.39800	0
31/08/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06700	0.08800	200
31/08/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.42300	0.43900	0
31/08/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.02570	7.05240	350
31/08/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.00100	0.00100	0
31/08/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.56700	0.53900	0
31/08/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.03300	0.03500	0
31/08/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.65700	0.63300	0
31/08/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.02900	0.03100	0
31/08/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.70300	0.67900	0
31/08/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.02600	0.02700	0
31/08/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.75000	0.72500	0
31/08/2010	CHF / R On 13-December-10			Foreign Exchange Future	7.40650	7.28290	0
31/08/2010	CHF / R On 13-September-10	6.95	C	Foreign Exchange Future	0.34800	0.23600	0
31/08/2010	CHF / R On 13-September-10	6.95	P	Foreign Exchange Future	0.00600	0.01500	0
31/08/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.49300	0.40200	0
31/08/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08700	0.11900	0
31/08/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.45600	0.36900	0
31/08/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10000	0.13600	0
31/08/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.42100	0.33700	0
31/08/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11500	0.15400	0
01/09/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.61770	7.71290	8,975
01/09/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.35900	4.45200	0
01/09/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.60100	3.69200	0
01/09/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.55100	3.64200	0
01/09/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.50100	3.59200	0
01/09/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.55900	3.65200	0
01/09/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.50900	3.60200	0
01/09/2010	\$ / R On 13-December-10	3.90	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
01/09/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.45900	3.55200	0
01/09/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.40900	3.50200	0
01/09/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.35900	3.45200	0
01/09/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.30900	3.40200	0
01/09/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.25900	3.35200	0
01/09/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.20900	3.30200	0
01/09/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.15900	3.25200	0
01/09/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.10900	3.20200	0
01/09/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.05900	3.15200	0
01/09/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.00900	3.10200	0
01/09/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.95900	3.05200	0
01/09/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.90900	3.00200	0
01/09/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.60100	2.69200	0
01/09/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.55100	2.64200	0
01/09/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.50100	2.59200	0
01/09/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.55900	2.65200	0
01/09/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.50900	2.60200	0
01/09/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.45900	2.55200	0
01/09/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.40900	2.50200	0
01/09/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.35900	2.45200	0
01/09/2010	\$ / R On 13-December-10	5.05	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
01/09/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.30900	2.40200	0
01/09/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.25900	2.35200	0
01/09/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.20900	2.30200	0
01/09/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.15900	2.25200	0
01/09/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.10900	2.20200	0
01/09/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.05900	2.15200	0
01/09/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.00900	2.10200	0
01/09/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.96000	2.05200	0
01/09/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.91000	2.00200	0
01/09/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/09/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.60100	1.69200	0
01/09/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.55100	1.64200	0
01/09/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.50100	1.59200	0
01/09/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.56100	1.65300	0
01/09/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
01/09/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.51100	1.60300	0
01/09/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00100	0
01/09/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.46100	1.55400	0
01/09/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
01/09/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.41200	1.50400	0
01/09/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00300	0.00200	0
01/09/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.36200	1.45400	0
01/09/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00200	0
01/09/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.31200	1.40400	0
01/09/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00200	0
01/09/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.26300	1.35500	0
01/09/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00300	0
01/09/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.21300	1.30500	0
01/09/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.16400	1.25600	0
01/09/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00500	0.00400	0
01/09/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.11400	1.20600	0
01/09/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00500	0.00400	0
01/09/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.06500	1.15700	0
01/09/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00600	0.00500	0
01/09/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.01600	1.10700	0
01/09/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00700	0.00500	0
01/09/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.96800	1.05800	0
01/09/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00900	0.00600	0
01/09/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.92100	1.00900	0
01/09/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01200	0.00700	0
01/09/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.60100	0.69200	0
01/09/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.55200	0.64200	0
01/09/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/09/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.50200	0.59300	0
01/09/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.60900	0.68700	0
01/09/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05000	0.03500	0
01/09/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.56900	0.64500	0
01/09/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06000	0.04300	0
01/09/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.53000	0.60300	0
01/09/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07100	0.05100	0
01/09/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.49200	0.56300	0
01/09/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08300	0.06100	0
01/09/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.45500	0.52400	0
01/09/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09600	0.07200	0
01/09/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.42100	0.48600	0
01/09/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11200	0.08400	0
01/09/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.38700	0.45000	0
01/09/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12800	0.09800	0
01/09/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.35600	0.41600	0
01/09/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14700	0.11400	0
01/09/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.32600	0.38300	0
01/09/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16700	0.13100	0
01/09/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.44900	0.50400	33,350
01/09/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.23600	0.19700	0
01/09/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.27100	0.32200	0
01/09/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.21200	0.17000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.52700	0.58000	0
01/09/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.30900	0.26700	0
01/09/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.50200	0.55200	0
01/09/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.33400	0.28900	0
01/09/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.47800	0.52600	0
01/09/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.36000	0.31300	0
01/09/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.33000	0.36900	371
01/09/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.36700	0.31200	0
01/09/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.17500	0.20500	15,000
01/09/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.36600	0.30300	0
01/09/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.00800	0.01700	0
01/09/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.35700	0.27500	0
01/09/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.14700	0.17300	1,000
01/09/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.43800	0.37100	500
01/09/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.00400	0.00900	1,200
01/09/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.45300	0.36700	0
01/09/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.12500	0.14700	500
01/09/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.51600	0.44500	0
01/09/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.11500	0.13600	14,644
01/09/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.55600	0.48400	0
01/09/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.10600	0.12500	30,000
01/09/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.59700	0.52300	0
01/09/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.21100	0.23500	0
01/09/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.64800	0.57800	0
01/09/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.19900	0.22300	33,350
01/09/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.68600	0.61600	0
01/09/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.18900	0.21100	340
01/09/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.72600	0.65400	0
01/09/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.07700	0.09100	0
01/09/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.76800	0.68900	0
01/09/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.07100	0.08500	4,400
01/09/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.81200	0.73300	0
01/09/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.06600	0.07800	0
01/09/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.85700	0.77600	0
01/09/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.06100	0.07300	4,000
01/09/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.90200	0.82100	0
01/09/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.05700	0.06800	0
01/09/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.94800	0.86600	0
01/09/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.05300	0.06300	0
01/09/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.99400	0.91100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.13200	0.14900	3,000
01/09/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.01900	0.94200	0
01/09/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.04600	0.05500	0
01/09/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.08700	1.00300	0
01/09/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.12000	0.13600	30,000
01/09/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.10700	1.02900	0
01/09/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.04000	0.04800	0
01/09/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.18100	1.09600	0
01/09/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.03700	0.04500	3,185
01/09/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.22800	1.14300	0
01/09/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	3,000
01/09/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.39900	1.30800	0
01/09/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.02900	0.03500	15,000
01/09/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.42000	1.33300	0
01/09/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.02500	0.03100	30,000
01/09/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.51600	1.42900	0
01/09/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.02300	0.02800	20,000
01/09/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.61400	1.52600	0
01/09/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.02100	0.02700	0
01/09/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.66200	1.57500	0
01/09/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.02000	0.02500	500
01/09/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.71100	1.62300	0
01/09/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.84900	1.75800	0
01/09/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.01800	0.02300	0
01/09/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.80900	1.72100	0
01/09/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.99900	1.90800	0
01/09/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.01200	0.01700	0
01/09/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.10300	2.01500	0
01/09/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.01100	0.01600	0
01/09/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.15200	2.06400	0
01/09/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.39900	2.30800	0
01/09/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.44900	2.35800	0
01/09/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.49900	2.40800	0
01/09/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00700	0.00900	0
01/09/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.44800	2.35700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00600	0.00800	0
01/09/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.49700	2.40600	0
01/09/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00500	0.00800	0
01/09/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.54600	2.45600	0
01/09/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00500	0.00700	300
01/09/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.59600	2.50500	0
01/09/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00400	0.00600	0
01/09/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.64500	2.55400	0
01/09/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00400	0.00600	0
01/09/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.69500	2.60400	0
01/09/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00400	0.00500	0
01/09/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.74500	2.65300	0
01/09/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00300	0.00500	0
01/09/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.79400	2.70300	0
01/09/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00300	0.00400	0
01/09/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.84400	2.75200	0
01/09/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00300	0.00400	0
01/09/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.89400	2.80200	0
01/09/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00300	0.00400	0
01/09/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.94400	2.85200	0
01/09/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00200	0.00300	0
01/09/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.99300	2.90100	0
01/09/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00200	0.00300	0
01/09/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.04300	2.95100	0
01/09/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02200	0.02900	30,000
01/09/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.00900	2.92200	0
01/09/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.64200	3.54900	0
01/09/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.39900	4.30800	0
01/09/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.44900	4.35800	0
01/09/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.49900	4.40800	0
01/09/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.44100	4.34800	0
01/09/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.49100	4.39800	0
01/09/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.54100	4.44800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.59100	4.49800	0
01/09/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.64100	4.54800	0
01/09/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.69100	4.59800	0
01/09/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.74100	4.64800	0
01/09/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.79100	4.69800	0
01/09/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.84100	4.74800	0
01/09/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.89100	4.79800	0
01/09/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.94100	4.84800	0
01/09/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.99100	4.89800	0
01/09/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.04100	4.94800	0
01/09/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.09100	4.99800	0
01/09/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.64100	5.54800	0
01/09/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.39900	6.30800	0
01/09/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.44900	6.35800	0
01/09/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.49900	6.40800	0
01/09/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.44100	6.34800	0
01/09/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.49100	6.39800	0
01/09/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.54100	6.44800	0
01/09/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.59100	6.49800	0
01/09/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.64100	6.54800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.69100	6.59800	0
01/09/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.74100	6.64800	0
01/09/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.79100	6.69800	0
01/09/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.84100	6.74800	0
01/09/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.89100	6.79800	0
01/09/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.94100	6.84800	0
01/09/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.99100	6.89800	0
01/09/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.04100	6.94800	0
01/09/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.09100	6.99800	0
01/09/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.64100	7.54800	0
01/09/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.39900	8.30800	0
01/09/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.44900	8.35800	0
01/09/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.49900	8.40800	0
01/09/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.44100	8.34800	0
01/09/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.49100	8.39800	0
01/09/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.54100	8.44800	0
01/09/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.59100	8.49800	0
01/09/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.64100	8.54800	0
01/09/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.69100	8.59800	0
01/09/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.74100	8.64800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.79100	8.69800	0
01/09/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.84100	8.74800	0
01/09/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.89100	8.79800	0
01/09/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.94100	8.84800	0
01/09/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.99100	8.89800	0
01/09/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.04100	8.94800	0
01/09/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.09100	8.99800	0
01/09/2010	£ / R On 13-June-11			Foreign Exchange Future	11.76080	11.85000	0
01/09/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.58600	0.62800	870
01/09/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.43000	0.38900	0
01/09/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.46100	0.49100	0
01/09/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.60500	0.55200	0
01/09/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.62300	0.00000	0
01/09/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.66200	0.00000	0
01/09/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.60500	0.00000	0
01/09/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.69400	0.00000	0
01/09/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.58600	0.00000	0
01/09/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.72500	0.00000	0
01/09/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.00600	0.00900	0
01/09/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.71600	0.63800	0
01/09/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.25500	0.27100	870
01/09/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.19900	1.13200	0
01/09/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.41100	1.33000	0
01/09/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.46100	1.38000	0
01/09/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.51100	1.43000	0
01/09/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08770	0.08920	391
01/09/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01194	0.01336	0
01/09/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00024	0.00016	0
01/09/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00374	0.00510	0
01/09/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00034	0.00020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00439	0.00525	0
01/09/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00269	0.00205	0
01/09/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00147	0.00179	0
01/09/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00977	0.00859	0
01/09/2010	€ / R On 13-June-11			Foreign Exchange Future	9.76400	9.80000	5,000
01/09/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.65400	1.68700	0
01/09/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00400	0.00400	0
01/09/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.60400	1.63700	0
01/09/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00400	0.00400	0
01/09/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.55500	1.58800	0
01/09/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00500	0.00500	0
01/09/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.50500	1.53800	0
01/09/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00500	0.00500	0
01/09/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.40600	1.44000	0
01/09/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00600	0.00700	0
01/09/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.30800	1.34100	0
01/09/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00800	0.00800	0
01/09/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.25900	1.29200	0
01/09/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00900	0.00900	0
01/09/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.11200	1.14500	0
01/09/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01200	0.01200	0
01/09/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.96900	0.99900	0
01/09/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01900	0.01600	0
01/09/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.70500	0.73200	0
01/09/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.05500	0.04900	0
01/09/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.66500	0.69100	0
01/09/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.06500	0.05800	0
01/09/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.62500	0.65100	0
01/09/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.07500	0.06800	0
01/09/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.58700	0.61200	0
01/09/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.08700	0.07900	0
01/09/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.51400	0.53700	0
01/09/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.11400	0.10400	0
01/09/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.44600	0.46800	0
01/09/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.14600	0.13500	0
01/09/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.41500	0.43600	0
01/09/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.16500	0.15300	0
01/09/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.38400	0.40500	0
01/09/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.18400	0.17200	1,125
01/09/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.32800	0.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.22800	0.21400	0
01/09/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.46000	0.47400	10,429
01/09/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.32800	0.30900	0
01/09/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.25800	0.27100	0
01/09/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.30800	0.28800	0
01/09/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.24000	0.25200	0
01/09/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.34000	0.31900	750
01/09/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.49500	0.00000	0
01/09/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.48100	0.00000	0
01/09/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.47600	0.00000	0
01/09/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.51200	0.00000	0
01/09/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.45800	0.00000	0
01/09/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.54400	0.00000	0
01/09/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.15500	0.16400	0
01/09/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.55500	0.53100	0
01/09/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.14500	0.15300	0
01/09/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.59500	0.57000	0
01/09/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.13500	0.14200	0
01/09/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.63500	0.60900	0
01/09/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.11700	0.12400	375
01/09/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.71700	0.69100	0
01/09/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.10200	0.10800	0
01/09/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.80200	0.77500	0
01/09/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.09600	0.10100	0
01/09/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.84600	0.81800	0
01/09/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.09000	0.09500	60
01/09/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.89000	0.86200	0
01/09/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.19200	0.19800	14,937
01/09/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.96000	0.93300	0
01/09/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.17600	0.18200	4,508
01/09/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.04400	1.01700	0
01/09/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.06500	0.06900	0
01/09/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.11500	1.08600	0
01/09/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.04600	0.04900	0
01/09/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.39600	1.36600	0
01/09/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.04300	0.04600	0
01/09/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.44300	1.41300	0
01/09/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.04100	0.04400	0
01/09/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.49100	1.46100	0
01/09/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.03900	0.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.53900	1.50900	0
01/09/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.03500	0.03700	0
01/09/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.63500	1.60400	0
01/09/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.03200	0.03400	0
01/09/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.73200	1.70100	0
01/09/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.03000	0.03200	0
01/09/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.78000	1.74900	0
01/09/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.02600	0.02800	0
01/09/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.92600	1.89500	0
01/09/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.02200	0.02500	0
01/09/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.07200	2.04200	0
01/09/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.30200	2.27000	0
01/09/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01400	0.01500	0
01/09/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.36400	2.33200	0
01/09/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01300	0.01400	0
01/09/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.41300	2.38100	0
01/09/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01200	0.01300	0
01/09/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.46200	2.43000	0
01/09/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01100	0.01200	0
01/09/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.51100	2.47900	0
01/09/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01000	0.01100	0
01/09/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.56000	2.52800	0
01/09/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00900	0.01000	0
01/09/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.60900	2.57700	0
01/09/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00800	0.00900	0
01/09/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.70800	2.67600	0
01/09/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00700	0.00800	0
01/09/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.75700	2.72500	0
01/09/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00600	0.00600	0
01/09/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.90600	2.87300	0
01/09/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00500	0.00500	0
01/09/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.05500	3.02200	0
01/09/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00300	0.00300	0
01/09/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.35300	3.32000	0
01/09/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/09/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.45200	3.42000	0
01/09/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.35100	4.31800	0
01/09/2010	€ / R On 13-December-10	13.90	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
01/09/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.40100	4.36800	0
01/09/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.45100	4.41800	0
01/09/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.50100	4.46800	0
01/09/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.60100	4.56800	0
01/09/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.70100	4.66800	0
01/09/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.75100	4.71800	0
01/09/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.90000	4.86700	0
01/09/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.05000	5.01700	0
01/09/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.35000	5.31700	0
01/09/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.45000	5.41700	0
01/09/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.35000	6.31700	0
01/09/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.40000	6.36700	0
01/09/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.45000	6.41700	0
01/09/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.50000	6.46700	0
01/09/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.60000	6.56700	0
01/09/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.70000	6.66700	0
01/09/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.75000	6.71700	0
01/09/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.90000	6.86700	0
01/09/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.05000	7.01700	0
01/09/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.35000	7.31700	0
01/09/2010	€ / R On 13-December-10	16.95	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
01/09/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.45000	7.41700	0
01/09/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.35000	8.31700	0
01/09/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.40000	8.36700	0
01/09/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.45000	8.41700	0
01/09/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.50000	8.46700	0
01/09/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.60000	8.56700	0
01/09/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.70000	8.66700	0
01/09/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.75000	8.71700	0
01/09/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.90000	8.86700	0
01/09/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.05000	9.01700	0
01/09/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.35000	9.31700	0
01/09/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.45000	9.41700	0
01/09/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.35000	10.31700	0
01/09/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.40000	10.36700	0
01/09/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.45000	10.41700	0
01/09/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.50000	10.46700	0
01/09/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.60000	10.56700	0
01/09/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.70000	10.66700	0
01/09/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.75000	10.71700	0
01/09/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.90000	10.86700	0
01/09/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.05000	11.01700	0
01/09/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.35000	11.31700	0
01/09/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.45000	11.41700	0
01/09/2010	AU\$ / R On 13-June-11			Foreign Exchange Future	6.69980	6.65000	0
01/09/2010	AU\$ / R On 13-June-11	6.60	C	Foreign Exchange Future	0.35800	0.00000	0
01/09/2010	AU\$ / R On 13-June-11	6.60	P	Foreign Exchange Future	0.25800	0.00000	0
01/09/2010	AU\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.33200	0.00000	0
01/09/2010	AU\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.28200	0.00000	0
01/09/2010	AU\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.30700	0.00000	0
01/09/2010	AU\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.30700	0.00000	0
01/09/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.22200	0.19700	0
01/09/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.29400	0.33000	0
01/09/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.09900	0.07700	0
01/09/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.34200	0.38300	0
01/09/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.08800	0.06700	200
01/09/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.38100	0.42300	0
01/09/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.04110	7.02570	350
01/09/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.55100	0.56700	0
01/09/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.03600	0.03300	0
01/09/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.64500	0.65700	0
01/09/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.03200	0.02900	0
01/09/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.69100	0.70300	0
01/09/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.02800	0.02600	0
01/09/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.73700	0.75000	0
01/09/2010	CHF / R On 13-December-10			Foreign Exchange Future	7.29290	7.40650	0
01/09/2010	CHF / R On 13-September-10	6.95	C	Foreign Exchange Future	0.24400	0.34800	0
01/09/2010	CHF / R On 13-September-10	6.95	P	Foreign Exchange Future	0.01400	0.00600	0
01/09/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.41200	0.49300	0
01/09/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11900	0.08700	0
01/09/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.38000	0.45600	0
01/09/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13700	0.10000	0
01/09/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.34800	0.42100	0
01/09/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15500	0.11500	0
02/09/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.55430	7.61770	9,050
02/09/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.29500	4.35900	0
02/09/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.53700	3.60100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.48700	3.55100	0
02/09/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.43700	3.50100	0
02/09/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.49500	3.55900	0
02/09/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.44500	3.50900	0
02/09/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.39500	3.45900	0
02/09/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.34500	3.40900	0
02/09/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.29500	3.35900	0
02/09/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.24500	3.30900	0
02/09/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.19500	3.25900	0
02/09/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.14500	3.20900	0
02/09/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.09500	3.15900	0
02/09/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.04500	3.10900	0
02/09/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.99500	3.05900	0
02/09/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.94500	3.00900	0
02/09/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.89500	2.95900	0
02/09/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.84500	2.90900	0
02/09/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.53700	2.60100	0
02/09/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.48700	2.55100	0
02/09/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.43700	2.50100	0
02/09/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.49500	2.55900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.44500	2.50900	0
02/09/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.39500	2.45900	0
02/09/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.34500	2.40900	0
02/09/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.29500	2.35900	0
02/09/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.24500	2.30900	0
02/09/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.19500	2.25900	0
02/09/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.14500	2.20900	0
02/09/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.09500	2.15900	0
02/09/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.04500	2.10900	0
02/09/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.99500	2.05900	0
02/09/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.94500	2.00900	0
02/09/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.89600	1.96000	0
02/09/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
02/09/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.84600	1.91000	0
02/09/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
02/09/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.53700	1.60100	0
02/09/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.48700	1.55100	0
02/09/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.43700	1.50100	0
02/09/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.49700	1.56100	0
02/09/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
02/09/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.44700	1.51100	0
02/09/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
02/09/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.39700	1.46100	0
02/09/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
02/09/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.34800	1.41200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
02/09/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.29800	1.36200	0
02/09/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
02/09/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.24800	1.31200	0
02/09/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
02/09/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.19900	1.26300	0
02/09/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
02/09/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.15000	1.21300	0
02/09/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
02/09/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.10000	1.16400	0
02/09/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00500	0.00500	0
02/09/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.05100	1.11400	0
02/09/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00600	0.00500	0
02/09/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.00200	1.06500	0
02/09/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00700	0.00600	0
02/09/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.95400	1.01600	0
02/09/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00900	0.00700	0
02/09/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.90600	0.96800	0
02/09/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01100	0.00900	0
02/09/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.85900	0.92100	0
02/09/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01400	0.01200	0
02/09/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.53700	0.60100	0
02/09/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.48800	0.55200	0
02/09/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
02/09/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.43800	0.50200	0
02/09/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
02/09/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.55300	0.60900	0
02/09/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05800	0.05000	0
02/09/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.51300	0.56900	0
02/09/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06800	0.06000	0
02/09/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.47500	0.53000	0
02/09/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08000	0.07100	0
02/09/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.43900	0.49200	0
02/09/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09400	0.08300	0
02/09/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.40400	0.45500	0
02/09/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10900	0.09600	0
02/09/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.37000	0.42100	0
02/09/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12500	0.11200	100
02/09/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.33800	0.38700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.14300	0.12800	0
02/09/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.30800	0.35600	0
02/09/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.16300	0.14700	0
02/09/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.28000	0.32600	0
02/09/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.18500	0.16700	0
02/09/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.40500	0.44900	33,350
02/09/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.25600	0.23600	0
02/09/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.22800	0.27100	0
02/09/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.23300	0.21200	0
02/09/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.48500	0.52700	0
02/09/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.33100	0.30900	0
02/09/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.46000	0.50200	0
02/09/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.35600	0.33400	0
02/09/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.43700	0.47800	0
02/09/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.38300	0.36000	0
02/09/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.29600	0.33000	371
02/09/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.39700	0.36700	0
02/09/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.14700	0.17500	15,000
02/09/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.40200	0.36600	0
02/09/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.00300	0.00800	0
02/09/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.41600	0.35700	0
02/09/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.12300	0.14700	1,000
02/09/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.47800	0.43800	500
02/09/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.00200	0.00400	1,200
02/09/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.51500	0.45300	0
02/09/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.10400	0.12500	500
02/09/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.55900	0.51600	0
02/09/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.09500	0.11500	14,644
02/09/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.60000	0.55600	0
02/09/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.08800	0.10600	30,000
02/09/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.64300	0.59700	0
02/09/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.18800	0.21100	0
02/09/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.68900	0.64800	0
02/09/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.17800	0.19900	33,350
02/09/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.72900	0.68600	0
02/09/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.16900	0.18900	340
02/09/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.77000	0.72600	0
02/09/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.06400	0.07700	0
02/09/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.81900	0.76800	0
02/09/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.05900	0.07100	4,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.86400	0.81200	0
02/09/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.05500	0.06600	0
02/09/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.91000	0.85700	0
02/09/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.05100	0.06100	4,000
02/09/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.95600	0.90200	0
02/09/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.04700	0.05700	0
02/09/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.00200	0.94800	0
02/09/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.04400	0.05300	0
02/09/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.04900	0.99400	0
02/09/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.11900	0.13200	3,000
02/09/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.07000	1.01900	0
02/09/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.03800	0.04600	0
02/09/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.14300	1.08700	0
02/09/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.10800	0.12000	30,000
02/09/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.15900	1.10700	0
02/09/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.03300	0.04000	0
02/09/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.23800	1.18100	0
02/09/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.03100	0.03700	3,185
02/09/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.28600	1.22800	0
02/09/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	3,000
02/09/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.46300	1.39900	0
02/09/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.02400	0.02900	15,000
02/09/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.47900	1.42000	0
02/09/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.02200	0.02500	30,000
02/09/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.57700	1.51600	0
02/09/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.01900	0.02300	20,000
02/09/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.67400	1.61400	0
02/09/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.01800	0.02100	0
02/09/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.72300	1.66200	0
02/09/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.01800	0.02000	500
02/09/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.77300	1.71100	0
02/09/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.91300	1.84900	0
02/09/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.01600	0.01800	0
02/09/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.87100	1.80900	0
02/09/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	2.06300	1.99900	0
02/09/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.01000	0.01200	0
02/09/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.16500	2.10300	0
02/09/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.21400	2.15200	0
02/09/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.46300	2.39900	0
02/09/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.51300	2.44900	0
02/09/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.56300	2.49900	0
02/09/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00500	0.00700	0
02/09/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.51000	2.44800	0
02/09/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00500	0.00600	0
02/09/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.56000	2.49700	0
02/09/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00400	0.00500	0
02/09/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.60900	2.54600	0
02/09/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00400	0.00500	300
02/09/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.65900	2.59600	0
02/09/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00400	0.00400	0
02/09/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.70900	2.64500	0
02/09/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00300	0.00400	0
02/09/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.75800	2.69500	0
02/09/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00300	0.00400	0
02/09/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.80800	2.74500	0
02/09/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00300	0.00300	0
02/09/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.85800	2.79400	0
02/09/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00300	0.00300	0
02/09/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.90800	2.84400	0
02/09/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00200	0.00300	0
02/09/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.95700	2.89400	0
02/09/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00200	0.00300	0
02/09/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.00700	2.94400	0
02/09/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00200	0.00200	0
02/09/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.05700	2.99300	0
02/09/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00200	0.00200	0
02/09/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.10700	3.04300	0
02/09/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02200	0.02200	30,000
02/09/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.07300	3.00900	0
02/09/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.70600	3.64200	0
02/09/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.46300	4.39900	0
02/09/2010	\$ / R On 13-September-10	11.75	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
02/09/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.51300	4.44900	0
02/09/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.56300	4.49900	0
02/09/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.50500	4.44100	0
02/09/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.55500	4.49100	0
02/09/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.60500	4.54100	0
02/09/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.65500	4.59100	0
02/09/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.70500	4.64100	0
02/09/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.75500	4.69100	0
02/09/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.80500	4.74100	0
02/09/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.85500	4.79100	0
02/09/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.90500	4.84100	0
02/09/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.95500	4.89100	0
02/09/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.00500	4.94100	0
02/09/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.05500	4.99100	0
02/09/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.10500	5.04100	0
02/09/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.15500	5.09100	0
02/09/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.70500	5.64100	0
02/09/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.46300	6.39900	0
02/09/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.51300	6.44900	0
02/09/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.56300	6.49900	0
02/09/2010	\$ / R On 13-December-10	13.85	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
02/09/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.50500	6.44100	0
02/09/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.55500	6.49100	0
02/09/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.60500	6.54100	0
02/09/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.65500	6.59100	0
02/09/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.70500	6.64100	0
02/09/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.75500	6.69100	0
02/09/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.80500	6.74100	0
02/09/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.85500	6.79100	0
02/09/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.90500	6.84100	0
02/09/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.95500	6.89100	0
02/09/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.00500	6.94100	0
02/09/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.05500	6.99100	0
02/09/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.10500	7.04100	0
02/09/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.15500	7.09100	0
02/09/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.70500	7.64100	0
02/09/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.46300	8.39900	0
02/09/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.51300	8.44900	0
02/09/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.56300	8.49900	0
02/09/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.50500	8.44100	0
02/09/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.55500	8.49100	0
02/09/2010	\$ / R On 13-December-10	15.95	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
02/09/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.60500	8.54100	0
02/09/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.65500	8.59100	0
02/09/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.70500	8.64100	0
02/09/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.75500	8.69100	0
02/09/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.80500	8.74100	0
02/09/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.85500	8.79100	0
02/09/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.90500	8.84100	0
02/09/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.95500	8.89100	0
02/09/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.00500	8.94100	0
02/09/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.05500	8.99100	0
02/09/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.10500	9.04100	0
02/09/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.15500	9.09100	0
02/09/2010	£ / R On 13-June-11			Foreign Exchange Future	11.61170	11.76080	0
02/09/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.49600	0.58600	870
02/09/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.49000	0.43000	0
02/09/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.39000	0.46100	0
02/09/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.68400	0.60500	0
02/09/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.54400	0.62300	0
02/09/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.73200	0.66200	0
02/09/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.52700	0.60500	0
02/09/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.76500	0.69400	0
02/09/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.51100	0.58600	0
02/09/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.79900	0.72500	0
02/09/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.00300	0.00600	0
02/09/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.85900	0.71600	0
02/09/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.21400	0.25500	870
02/09/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.30800	1.19900	0
02/09/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.55600	1.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.60600	1.46100	0
02/09/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.65600	1.51100	0
02/09/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08720	0.08770	391
02/09/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01147	0.01194	0
02/09/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00027	0.00024	0
02/09/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00330	0.00374	0
02/09/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00040	0.00034	0
02/09/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00409	0.00439	0
02/09/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00289	0.00269	0
02/09/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00132	0.00147	0
02/09/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01012	0.00977	0
02/09/2010	€ / R On 13-June-11			Foreign Exchange Future	9.68440	9.76400	5,000
02/09/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.57500	1.65400	0
02/09/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00400	0.00400	0
02/09/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.52500	1.60400	0
02/09/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00400	0.00400	0
02/09/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.47500	1.55500	0
02/09/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00400	0.00500	0
02/09/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.42600	1.50500	0
02/09/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00500	0.00500	0
02/09/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.32700	1.40600	0
02/09/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00600	0.00600	0
02/09/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.22900	1.30800	0
02/09/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00800	0.00800	0
02/09/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.17900	1.25900	0
02/09/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00800	0.00900	0
02/09/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.03300	1.11200	0
02/09/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01200	0.01200	0
02/09/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.89300	0.96900	0
02/09/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02200	0.01900	0
02/09/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.63300	0.70500	0
02/09/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06200	0.05500	0
02/09/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.59300	0.66500	0
02/09/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.07200	0.06500	0
02/09/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.55500	0.62500	0
02/09/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.08400	0.07500	0
02/09/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.51700	0.58700	0
02/09/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.09600	0.08700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.44700	0.51400	0
02/09/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.12600	0.11400	0
02/09/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.38200	0.44600	0
02/09/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.16100	0.14600	0
02/09/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.35100	0.41500	0
02/09/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.18000	0.16500	0
02/09/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.32300	0.38400	0
02/09/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.20200	0.18400	1,125
02/09/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.27000	0.32800	0
02/09/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.24900	0.22800	0
02/09/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.40000	0.46000	10,429
02/09/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.34800	0.32800	0
02/09/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.21300	0.25800	0
02/09/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.34200	0.30800	0
02/09/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.19700	0.24000	0
02/09/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.37600	0.34000	750
02/09/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.44400	0.49500	0
02/09/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.51000	0.48100	0
02/09/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.42600	0.47600	0
02/09/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.54200	0.51200	0
02/09/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.40900	0.45800	0
02/09/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.57500	0.54400	0
02/09/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.12400	0.15500	0
02/09/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.60300	0.55500	0
02/09/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.11500	0.14500	0
02/09/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.64400	0.59500	0
02/09/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10700	0.13500	0
02/09/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.68600	0.63500	0
02/09/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.09200	0.11700	375
02/09/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.77100	0.71700	0
02/09/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.08000	0.10200	0
02/09/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.85900	0.80200	0
02/09/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.07400	0.09600	0
02/09/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.90300	0.84600	0
02/09/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.06900	0.09000	60
02/09/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.94800	0.89000	0
02/09/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.16300	0.19200	14,937
02/09/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.01100	0.96000	0
02/09/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.14900	0.17600	4,508
02/09/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.09700	1.04400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.05000	0.06500	0
02/09/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.17900	1.11500	0
02/09/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.03400	0.04600	0
02/09/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.46300	1.39600	0
02/09/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.03300	0.04300	0
02/09/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.51200	1.44300	0
02/09/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.03100	0.04100	0
02/09/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.56000	1.49100	0
02/09/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.02900	0.03900	0
02/09/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.60800	1.53900	0
02/09/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.02600	0.03500	0
02/09/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.70500	1.63500	0
02/09/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.02400	0.03200	0
02/09/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.80300	1.73200	0
02/09/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.02200	0.03000	0
02/09/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.85100	1.78000	0
02/09/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.01900	0.02600	0
02/09/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.99800	1.92600	0
02/09/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.01500	0.02200	0
02/09/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.14400	2.07200	0
02/09/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.38100	2.30200	0
02/09/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00900	0.01400	0
02/09/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.43800	2.36400	0
02/09/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00800	0.01300	0
02/09/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.48700	2.41300	0
02/09/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00800	0.01200	0
02/09/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.53700	2.46200	0
02/09/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00700	0.01100	0
02/09/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.58600	2.51100	0
02/09/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00700	0.01000	0
02/09/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.63600	2.56000	0
02/09/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00600	0.00900	0
02/09/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.68500	2.60900	0
02/09/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00500	0.00800	0
02/09/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.78400	2.70800	0
02/09/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00500	0.00700	0
02/09/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.83400	2.75700	0
02/09/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00400	0.00600	0
02/09/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.98300	2.90600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00300	0.00500	0
02/09/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.13200	3.05500	0
02/09/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00200	0.00300	0
02/09/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.43100	3.35300	0
02/09/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00200	0.00200	0
02/09/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.53100	3.45200	0
02/09/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.42900	4.35100	0
02/09/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.47900	4.40100	0
02/09/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.52900	4.45100	0
02/09/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.57900	4.50100	0
02/09/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.67900	4.60100	0
02/09/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.77900	4.70100	0
02/09/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.82900	4.75100	0
02/09/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.97900	4.90000	0
02/09/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.12900	5.05000	0
02/09/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.42900	5.35000	0
02/09/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.52900	5.45000	0
02/09/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.42900	6.35000	0
02/09/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.47900	6.40000	0
02/09/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.52900	6.45000	0
02/09/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.57900	6.50000	0
02/09/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.67900	6.60000	0
02/09/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.77900	6.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.82900	6.75000	0
02/09/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.97900	6.90000	0
02/09/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.12900	7.05000	0
02/09/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.42900	7.35000	0
02/09/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.52900	7.45000	0
02/09/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.42900	8.35000	0
02/09/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.47900	8.40000	0
02/09/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.52900	8.45000	0
02/09/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.57900	8.50000	0
02/09/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.67900	8.60000	0
02/09/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.77900	8.70000	0
02/09/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.82900	8.75000	0
02/09/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.97900	8.90000	0
02/09/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.12900	9.05000	0
02/09/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.42900	9.35000	0
02/09/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.52900	9.45000	0
02/09/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.42900	10.35000	0
02/09/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.47900	10.40000	0
02/09/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.52900	10.45000	0
02/09/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.57900	10.50000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.67900	10.60000	0
02/09/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.77900	10.70000	0
02/09/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.82900	10.75000	0
02/09/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.97900	10.90000	0
02/09/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.12900	11.05000	0
02/09/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.42900	11.35000	0
02/09/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.52900	11.45000	0
02/09/2010	AU\$ / R On 13-June-11			Foreign Exchange Future	6.65620	6.69980	0
02/09/2010	AU\$ / R On 13-June-11	6.60	C	Foreign Exchange Future	0.33100	0.35800	0
02/09/2010	AU\$ / R On 13-June-11	6.60	P	Foreign Exchange Future	0.27500	0.25800	0
02/09/2010	AU\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.30600	0.33200	0
02/09/2010	AU\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.30000	0.28200	0
02/09/2010	AU\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.28600	0.30700	0
02/09/2010	AU\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.33000	0.30700	0
02/09/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.20300	0.22200	0
02/09/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.31800	0.29400	0
02/09/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08500	0.09900	0
02/09/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.37300	0.34200	0
02/09/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.07600	0.08800	200
02/09/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.41400	0.38100	0
02/09/2010	CAD/ R On 13-December-10			Foreign Exchange Future	6.97010	7.04110	350
02/09/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.00000	0.00100	0
02/09/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.62000	0.55100	0
02/09/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.02500	0.03600	0
02/09/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.70500	0.64500	0
02/09/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.02200	0.03200	0
02/09/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.75200	0.69100	0
02/09/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.01900	0.02800	0
02/09/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.79900	0.73700	0
02/09/2010	CHF / R On 13-December-10			Foreign Exchange Future	7.26050	7.29290	0
02/09/2010	CHF / R On 13-September-10	6.95	C	Foreign Exchange Future	0.21400	0.24400	0
02/09/2010	CHF / R On 13-September-10	6.95	P	Foreign Exchange Future	0.01700	0.01400	0
02/09/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.38800	0.41200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.12800	0.11900	0
02/09/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.35500	0.38000	0
02/09/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.14500	0.13700	0
02/09/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.32500	0.34800	0
02/09/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.16500	0.15500	0
Futures Open Interest							466,605.00
Options Open Interest							569,866.00
Total							1,036,471.00