



Currency Futures & Options Monthly Statistics

From: 01/07/2010 To: 01/07/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 September 2010			Foreign Exchange Future	7.86140	7.75490	209,509
01/07/2010	\$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.01400	0.01100	0
01/07/2010	\$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	1.01900	0.91700	0
01/07/2010	\$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	2.01200	1.90600	0
01/07/2010	\$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	3.01100	2.90500	0
01/07/2010	\$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	4.01100	3.90500	0
01/07/2010	\$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.01500	0.01200	0
01/07/2010	\$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.28300	0.22800	2,000
01/07/2010	\$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	1.06800	0.96400	0
01/07/2010	\$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	2.06200	1.95600	0
01/07/2010	\$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	3.06100	2.95500	0
01/07/2010	\$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	4.06100	3.95500	0
01/07/2010	\$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.25800	0.20900	509
01/07/2010	\$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.01300	0.01000	0
01/07/2010	\$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.23800	0.19200	2,771
01/07/2010	\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.97200	0.87000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.96200	1.85600	0
01/07/2010	\$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.96100	2.85500	0
01/07/2010	\$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.96100	3.85500	0
01/07/2010	\$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.01200	0.00900	0
01/07/2010	\$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.21900	0.17600	0
01/07/2010	\$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.92400	0.82400	0
01/07/2010	\$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.91300	1.80600	0
01/07/2010	\$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.91100	2.80500	0
01/07/2010	\$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.91100	3.80500	0
01/07/2010	\$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.01000	0.00700	0
01/07/2010	\$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.18500	0.14800	0
01/07/2010	\$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.83200	0.73400	0
01/07/2010	\$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.81300	1.70600	0
01/07/2010	\$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.81100	2.70500	0
01/07/2010	\$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.81100	3.70500	0
01/07/2010	\$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.00900	0.00700	0
01/07/2010	\$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.17000	0.13600	0
01/07/2010	\$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.78700	0.69100	0
01/07/2010	\$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.76300	1.65700	0
01/07/2010	\$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.76100	2.65500	0
01/07/2010	\$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.76100	3.65500	0
01/07/2010	\$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.00800	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.15700	0.12500	0
01/07/2010	\$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.74300	0.64800	0
01/07/2010	\$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.71300	1.60700	0
01/07/2010	\$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.71100	2.60500	0
01/07/2010	\$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.71100	3.60500	0
01/07/2010	\$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.00600	0.00500	0
01/07/2010	\$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.61600	0.52800	0
01/07/2010	\$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.56400	1.45700	0
01/07/2010	\$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.56100	2.45500	0
01/07/2010	\$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.56100	3.45500	0
01/07/2010	\$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.00700	0.00500	0
01/07/2010	\$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.13300	0.10500	55,000
01/07/2010	\$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.65700	0.56700	0
01/07/2010	\$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.61300	1.50700	0
01/07/2010	\$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.61100	2.50500	0
01/07/2010	\$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.61100	3.50500	0
01/07/2010	\$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.00500	0.00400	0
01/07/2010	\$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.10300	0.08200	585
01/07/2010	\$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.53800	0.45500	0
01/07/2010	\$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	1.46400	1.35800	0
01/07/2010	\$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	2.46200	2.35500	0
01/07/2010	\$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	3.46100	3.35500	0
01/07/2010	\$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.12200	0.09700	1,000
01/07/2010	\$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	\$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.01600	0.01400	0
01/07/2010	\$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.33700	0.27300	0
01/07/2010	\$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	1.16700	1.06100	0
01/07/2010	\$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	2.16200	2.05600	0
01/07/2010	\$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	3.16100	3.05500	0
01/07/2010	\$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	4.16100	4.05500	0
01/07/2010	\$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.01500	0.01300	0
01/07/2010	\$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.30900	0.24800	1,200
01/07/2010	\$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	1.11800	1.01200	0
01/07/2010	\$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	2.11200	2.00600	0
01/07/2010	\$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	3.11100	3.00500	0
01/07/2010	\$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	4.11100	4.00500	0
01/07/2010	\$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.01100	0.00800	0
01/07/2010	\$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.20100	0.16200	500
01/07/2010	\$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.87800	0.77900	0
01/07/2010	\$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.86300	1.75600	0
01/07/2010	\$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.86100	2.75500	0
01/07/2010	\$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.86100	3.75500	0
01/07/2010	\$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.00700	0.00600	0
01/07/2010	\$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.14400	0.11500	0
01/07/2010	\$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.69900	0.60700	0
01/07/2010	\$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.66300	1.55700	0
01/07/2010	\$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.66100	2.55500	0
01/07/2010	\$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.66100	3.55500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.00600	0.00400	0
01/07/2010	\$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.11200	0.08900	3,000
01/07/2010	\$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.57600	0.49100	1,500
01/07/2010	\$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	1.51400	1.40800	0
01/07/2010	\$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	2.51100	2.40500	0
01/07/2010	\$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	3.51100	3.40500	0
01/07/2010	\$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.02700	0.02200	0
01/07/2010	\$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.03300	0.02700	0
01/07/2010	\$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.08100	0.06400	500
01/07/2010	\$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.06400	0.05100	3,000
01/07/2010	\$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.03500	0.02800	0
01/07/2010	\$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.04100	0.03300	500
01/07/2010	\$ / R On 13 September 2010	7.60	C	Foreign Exchange Future	0.39800	0.32700	100
01/07/2010	\$ / R On 13 September 2010	7.65	C	Foreign Exchange Future	0.36700	0.29900	0
01/07/2010	\$ / R On 13 September 2010	8.50	C	Foreign Exchange Future	0.08800	0.07000	500
01/07/2010	\$ / R On 13 September 2010	8.60	C	Foreign Exchange Future	0.07500	0.05900	1,000
01/07/2010	\$ / R On 13 September 2010	8.60	P	Foreign Exchange Future	0.81400	0.90400	0
01/07/2010	\$ / R On 13 September 2010	7.60	P	Foreign Exchange Future	0.13700	0.17200	100
01/07/2010	\$ / R On 13 September 2010	7.65	P	Foreign Exchange Future	0.15600	0.19400	0
01/07/2010	\$ / R On 13 September 2010	8.50	P	Foreign Exchange Future	0.72700	0.81500	0
01/07/2010	\$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.18000	1.27800	0
01/07/2010	\$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.27400	1.37300	0
01/07/2010	\$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	0.90300	0.99600	0
01/07/2010	\$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.32200	1.42200	0
01/07/2010	\$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	0.77000	0.85900	0
01/07/2010	\$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.46600	1.56700	0
01/07/2010	\$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
01/07/2010	\$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.06500	0.08600	0
01/07/2010	\$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	0.60100	0.68400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	2.49500	2.59900	0
01/07/2010	\$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	4.48900	4.59500	0
01/07/2010	\$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	6.48900	6.59500	0
01/07/2010	\$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	8.48900	8.59500	0
01/07/2010	\$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2010	\$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.03800	0.05200	15,000
01/07/2010	\$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.48300	0.56000	0
01/07/2010	\$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.34600	2.45100	0
01/07/2010	\$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.33900	4.44500	0
01/07/2010	\$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.33900	6.44500	0
01/07/2010	\$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.33900	8.44500	0
01/07/2010	\$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	\$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.01700	0.02400	0
01/07/2010	\$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.34000	0.40700	0
01/07/2010	\$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.15000	2.25300	0
01/07/2010	\$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.13900	4.24500	0
01/07/2010	\$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.13900	6.24500	0
01/07/2010	\$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.13900	8.24500	0
01/07/2010	\$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.00700	0.00700	0
01/07/2010	\$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.19800	0.24300	0
01/07/2010	\$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	1.90400	2.00800	0
01/07/2010	\$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	3.88900	3.99500	0
01/07/2010	\$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	5.88900	5.99500	0
01/07/2010	\$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	7.88900	7.99500	0
01/07/2010	\$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.70	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
01/07/2010	\$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.00600	0.00600	0
01/07/2010	\$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.17600	0.21800	0
01/07/2010	\$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	1.85500	1.95900	0
01/07/2010	\$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	3.84000	3.94500	0
01/07/2010	\$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	5.83900	5.94500	0
01/07/2010	\$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	7.83900	7.94500	0
01/07/2010	\$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.56100	0.64200	0
01/07/2010	\$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	\$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.00300	0.00300	0
01/07/2010	\$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.07700	0.10000	0
01/07/2010	\$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	0.64200	0.72700	0
01/07/2010	\$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	2.54400	2.64900	0
01/07/2010	\$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	4.53900	4.64500	0
01/07/2010	\$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	6.53900	6.64500	0
01/07/2010	\$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	8.53900	8.64500	0
01/07/2010	\$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2010	\$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.04600	0.06200	0
01/07/2010	\$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.52200	0.60000	0
01/07/2010	\$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.39600	2.50000	0
01/07/2010	\$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.38900	4.49500	0
01/07/2010	\$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.38900	6.49500	0
01/07/2010	\$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.38900	8.49500	0
01/07/2010	\$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.00300	0.00200	0
01/07/2010	\$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.05500	0.07300	0
01/07/2010	\$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.44500	2.55000	0
01/07/2010	\$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.43900	4.54500	0
01/07/2010	\$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.43900	6.54500	0
01/07/2010	\$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.43900	8.54500	0
01/07/2010	\$ / R On 13 September 2010	4.15	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
01/07/2010	\$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2010	\$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.03200	0.04300	0
01/07/2010	\$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.44600	0.52000	0
01/07/2010	\$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.29700	2.40100	0
01/07/2010	\$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.28900	4.39500	0
01/07/2010	\$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.28900	6.39500	0
01/07/2010	\$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.28900	8.39500	0
01/07/2010	\$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2010	\$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.02600	0.03600	0
01/07/2010	\$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.40900	0.48100	0
01/07/2010	\$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.24800	2.35200	0
01/07/2010	\$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.23900	4.34500	0
01/07/2010	\$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.23900	6.34500	0
01/07/2010	\$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.23900	8.34500	0
01/07/2010	\$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	\$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.02100	0.02900	0
01/07/2010	\$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.37400	0.44300	0
01/07/2010	\$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.19900	2.30200	0
01/07/2010	\$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.18900	4.29500	0
01/07/2010	\$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.18900	6.29500	0
01/07/2010	\$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.18900	8.29500	0
01/07/2010	\$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	\$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.01300	0.01900	0
01/07/2010	\$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.30800	0.37100	0
01/07/2010	\$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.10100	2.20400	0
01/07/2010	\$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.08900	4.19500	0
01/07/2010	\$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.08900	6.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.08900	8.19500	0
01/07/2010	\$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.01100	0.01500	0
01/07/2010	\$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.27700	0.33700	0
01/07/2010	\$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.05200	2.15500	0
01/07/2010	\$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.03900	4.14500	0
01/07/2010	\$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.03900	6.14500	0
01/07/2010	\$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.03900	8.14500	0
01/07/2010	\$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.24700	0.30400	0
01/07/2010	\$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.00700	0.00900	0
01/07/2010	\$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.22200	0.27300	0
01/07/2010	\$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	1.95400	2.05700	0
01/07/2010	\$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	3.93900	4.04500	0
01/07/2010	\$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	5.93900	6.04500	0
01/07/2010	\$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	7.93900	8.04500	0
01/07/2010	\$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.00800	0.01200	0
01/07/2010	\$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.00300	2.10600	0
01/07/2010	\$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	3.98900	4.09500	0
01/07/2010	\$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	5.98900	6.09500	0
01/07/2010	\$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	7.98900	8.09500	0
01/07/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.97430	7.86670	29,578
01/07/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.01700	0.01400	0
01/07/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.07000	0.06100	0
01/07/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.39600	0.34600	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	1.06500	0.96800	0
01/07/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	2.03000	1.92300	0
01/07/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	3.02500	2.91800	0
01/07/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	4.02400	3.91700	0
01/07/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.21800	0.18900	0
01/07/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.01600	0.01300	0
01/07/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.06700	0.05900	300
01/07/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	1.02200	0.92700	0
01/07/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.98000	1.87300	0
01/07/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.97500	2.86800	0
01/07/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.97400	3.86700	0
01/07/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.01500	0.01200	0
01/07/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.06500	0.05600	0
01/07/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.35800	0.31200	0
01/07/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.98000	0.88600	0
01/07/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.93100	1.82400	0
01/07/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.92500	2.81800	0
01/07/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.92400	3.81700	0
01/07/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.01400	0.01100	0
01/07/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.06200	0.05400	0
01/07/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.34000	0.29600	0
01/07/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.93800	0.84600	0
01/07/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.88200	1.77500	0
01/07/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.87500	2.76800	0
01/07/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.87400	3.76700	0
01/07/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.37700	0.32800	21,570
01/07/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.15	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
01/07/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.01300	0.01100	0
01/07/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.05900	0.05200	0
01/07/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.32300	0.28100	4,400
01/07/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.89800	0.80700	0
01/07/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.83200	1.72600	0
01/07/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.82600	2.71800	0
01/07/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.82400	3.71700	0
01/07/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.01300	0.01000	0
01/07/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.05700	0.05000	0
01/07/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.30700	0.26700	0
01/07/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.85800	0.77000	0
01/07/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.78300	1.67700	0
01/07/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.77600	2.66800	0
01/07/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.77400	3.66700	0
01/07/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.01200	0.00900	0
01/07/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.05500	0.04800	0
01/07/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.29200	0.25400	1,000
01/07/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.82000	0.73300	0
01/07/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.73400	1.62800	0
01/07/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.72600	2.61800	0
01/07/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.72400	3.61700	0
01/07/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00900	0.00700	0
01/07/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.04700	0.04100	0
01/07/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.24000	0.20800	0
01/07/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.67600	0.59800	0
01/07/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	1.53900	1.43400	0
01/07/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	2.52700	2.41900	0
01/07/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	3.52500	3.41700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.01000	0.00800	0
01/07/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.04900	0.04200	0
01/07/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.25200	0.21900	0
01/07/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.71100	0.63000	0
01/07/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.58800	1.48200	0
01/07/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.14400	0.00000	20,000
01/07/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.58100	0.50900	15,000
01/07/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.46900	0.40700	0
01/07/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.15800	0.13700	30,000
01/07/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.17200	0.15000	15,000
01/07/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.52200	0.45600	0
01/07/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00400	0.00300	0
01/07/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.03000	0.02600	0
01/07/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.13800	0.12100	0
01/07/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.92400	4.81700	0
01/07/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.13300	0.11600	500
01/07/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.09600	0.08500	0
01/07/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.12200	0.10700	0
01/07/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.09300	0.08200	0
01/07/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.01100	0.00900	0
01/07/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.05300	0.04600	0
01/07/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.78200	0.69800	0
01/07/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.68500	1.57900	0
01/07/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.67600	2.56900	0
01/07/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.67400	3.56700	0
01/07/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.01000	0.00800	0
01/07/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.05100	0.04400	0
01/07/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.26500	0.23000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.74600	0.66300	0
01/07/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.63700	1.53000	0
01/07/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.62600	2.51900	0
01/07/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.62400	3.51700	0
01/07/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.57600	2.46900	0
01/07/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.57500	3.46700	0
01/07/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.20800	0.18000	1,000
01/07/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00900	0.00700	0
01/07/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.04500	0.03900	0
01/07/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.22900	0.19800	0
01/07/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.64300	0.56700	0
01/07/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	1.49100	1.38500	0
01/07/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	2.47700	2.36900	0
01/07/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	3.47500	3.36700	0
01/07/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.27800	0.24200	0
01/07/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.01800	0.01600	0
01/07/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.07500	0.06700	0
01/07/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.44400	0.38400	10
01/07/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	1.15800	1.05400	0
01/07/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	2.12900	2.02200	0
01/07/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	3.12500	3.01700	0
01/07/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	4.12400	4.01700	0
01/07/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.01800	0.01500	0
01/07/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.07300	0.06400	0
01/07/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.41900	0.36400	30,000
01/07/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	1.11100	1.01100	0
01/07/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	2.07900	1.97200	0
01/07/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	3.07500	2.96800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	4.07400	3.96700	0
01/07/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.32600	8.43300	0
01/07/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00500	0.00500	0
01/07/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.03700	0.04400	0
01/07/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.34500	0.39700	0
01/07/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	1.99900	2.09700	0
01/07/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	3.94400	4.04800	0
01/07/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	5.92700	6.03400	0
01/07/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	7.92600	8.03300	0
01/07/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00500	0.00500	0
01/07/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.03400	0.03700	0
01/07/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.32000	0.36700	0
01/07/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	1.95100	2.05000	0
01/07/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	3.89400	3.99900	0
01/07/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	5.87700	5.98400	0
01/07/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	7.87600	7.98300	0
01/07/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.60400	0.67500	0
01/07/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00300	0.00200	0
01/07/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.01700	0.01800	0
01/07/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.16900	0.20000	0
01/07/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	0.75500	0.83100	0
01/07/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	2.57100	2.67200	0
01/07/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	4.53500	4.64000	0
01/07/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	6.52700	6.63400	0
01/07/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	8.52600	8.63300	0
01/07/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	0.83400	0.91300	0
01/07/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.01300	0.01300	0
01/07/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.12200	0.14600	0
01/07/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.64100	0.71300	0
01/07/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.42700	2.52700	0
01/07/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.38600	4.49100	0
01/07/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.37700	6.48400	0
01/07/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.37600	8.48300	0
01/07/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.01100	0.01200	0
01/07/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.10800	0.13100	0
01/07/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.37900	2.47900	0
01/07/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.33700	4.44200	0
01/07/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.32700	6.43400	0
01/07/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	1.66900	1.76500	0
01/07/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.34800	1.44000	0
01/07/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	1.62200	1.71800	0
01/07/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.25900	1.34900	0
01/07/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.21400	1.30400	0
01/07/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.10600	3.20900	0
01/07/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.08000	5.18600	0
01/07/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.07700	7.18300	0
01/07/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.24800	0.28900	500
01/07/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	1.17000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.20700	0.24200	0
01/07/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.29500	0.34000	0
01/07/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.08400	1.17000	0
01/07/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	0.99800	1.08300	0
01/07/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.01400	0.01500	0
01/07/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.13700	0.16300	0
01/07/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.67800	0.75200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.47500	2.57500	0
01/07/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.43600	4.54100	0
01/07/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.42700	6.53400	0
01/07/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.42600	8.53300	0
01/07/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00300	0.00200	0
01/07/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.01500	0.01700	0
01/07/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.15200	0.18100	0
01/07/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	0.71600	0.79100	0
01/07/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	2.52300	2.62400	0
01/07/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	4.48500	4.59000	0
01/07/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	6.47700	6.58400	0
01/07/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	8.47600	8.58300	0
01/07/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.01000	0.01100	0
01/07/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.09600	0.11600	0
01/07/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.56800	0.63700	0
01/07/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.33100	2.43100	0
01/07/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.28800	4.39200	0
01/07/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.27700	6.38400	0
01/07/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.27600	8.38300	0
01/07/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00900	0.01000	0
01/07/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.08400	0.10300	0
01/07/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.53300	0.60000	0
01/07/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.28300	2.38300	0
01/07/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.23900	4.34300	0
01/07/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.22700	6.33400	0
01/07/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.22600	8.33300	0
01/07/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00800	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.07400	0.09000	0
01/07/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.49900	0.56400	0
01/07/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.23500	2.33500	0
01/07/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.18900	4.29400	0
01/07/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.17700	6.28400	0
01/07/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.17600	8.28300	0
01/07/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.40300	0.46100	0
01/07/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00800	0.00800	0
01/07/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.06400	0.07900	0
01/07/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.46600	0.52900	0
01/07/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.18800	2.28700	0
01/07/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.14000	4.24400	0
01/07/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.12700	6.23400	0
01/07/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.12600	8.23300	0
01/07/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00700	0.00700	0
01/07/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.05600	0.06900	0
01/07/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.43400	0.49500	0
01/07/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.14100	2.23900	0
01/07/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.09100	4.19500	0
01/07/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.07700	6.18400	0
01/07/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.07600	8.18300	0
01/07/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
01/07/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.04800	0.06000	0
01/07/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.09300	2.19200	0
01/07/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.04200	4.14600	0
01/07/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.02700	6.13400	0
01/07/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.02600	8.13300	0
01/07/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.79400	0.87200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00600	0.00600	0
01/07/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.04100	0.05100	0
01/07/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.37200	0.42900	0
01/07/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.04600	2.14400	0
01/07/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	3.99300	4.09700	0
01/07/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	5.97700	6.08400	0
01/07/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	7.97600	8.08300	0
01/07/2010	\$ / R On 14 March 2011			Foreign Exchange Future	8.08640	7.97790	850
01/07/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.52900	0.47200	0
01/07/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.10300	0.09300	30,000
01/07/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.35800	0.32100	30,000
01/07/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.50700	0.45400	340
01/07/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.55200	0.49200	0
01/07/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.41600	0.46400	0
01/07/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	0.77200	0.84300	0
01/07/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.47100	0.52600	0
01/07/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	2.51700	2.61500	0
01/07/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.44300	0.49400	0
01/07/2010	\$ / R On 13 June 2011			Foreign Exchange Future	8.19900	8.08930	900
01/07/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.96700	0.89000	0
01/07/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.93600	0.86100	0
01/07/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	1.00000	0.92100	0
01/07/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.20100	0.23200	0
01/07/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.23700	0.27200	0
01/07/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.21800	0.25100	0
01/07/2010	£ / R On 13 September 2010			Foreign Exchange Future	11.88280	11.59450	19,512
01/07/2010	£ / R On 13 September 2010	12.80	C	Foreign Exchange Future	0.12200	0.08700	0
01/07/2010	£ / R On 13 September 2010	12.70	C	Foreign Exchange Future	0.13600	0.09700	0
01/07/2010	£ / R On 13 September 2010	12.75	C	Foreign Exchange Future	0.12900	0.09200	0
01/07/2010	£ / R On 13 September 2010	12.75	P	Foreign Exchange Future	0.99600	1.24800	0
01/07/2010	£ / R On 13 September 2010	12.70	P	Foreign Exchange Future	0.95300	1.20300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	£ / R On 13 September 2010	12.80	P	Foreign Exchange Future	1.03900	1.29300	0
01/07/2010	£ / R On 13 December 2010			Foreign Exchange Future	12.05200	11.76100	12,394
01/07/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.61300	0.47900	0
01/07/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.63700	0.49800	50
01/07/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	0.46100	0.61800	0
01/07/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.43500	0.58700	0
01/07/2010	£ / R On 14 March 2011			Foreign Exchange Future	12.22020	11.92630	500
01/07/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.88400	0.72900	0
01/07/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.85900	0.70700	0
01/07/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.91100	0.75200	0
01/07/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.44100	0.57600	0
01/07/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.48900	0.63100	0
01/07/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.46400	0.60300	0
01/07/2010	¥ / R On 13 September 2010			Foreign Exchange Future	0.09030	0.08780	338
01/07/2010	¥ / R On 13 September 2010	0.08	C	Foreign Exchange Future	0.00806	0.00613	0
01/07/2010	¥ / R On 13 September 2010	0.08	P	Foreign Exchange Future	0.00066	0.00123	0
01/07/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.09180	0.08920	0
01/07/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00843	0.00682	0
01/07/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00419	0.00331	0
01/07/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.01621	0.01380	0
01/07/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00041	0.00060	0
01/07/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.00839	0.01011	0
01/07/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00263	0.00362	0
01/07/2010	€ / R On 13 September 2010			Foreign Exchange Future	9.78900	9.51400	18,182
01/07/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.02300	0.01300	0
01/07/2010	€ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.14900	0.08900	0
01/07/2010	€ / R On 13 September 2010	10.50	C	Foreign Exchange Future	0.09600	0.05700	2,530
01/07/2010	€ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.20100	0.12000	2,000
01/07/2010	€ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.27100	0.16500	750
01/07/2010	€ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.57400	0.37600	0
01/07/2010	€ / R On 13 September 2010	9.30	P	Foreign Exchange Future	0.08500	0.16200	1,500
01/07/2010	€ / R On 13 September 2010	9.80	P	Foreign Exchange Future	0.28200	0.45100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	€ / R On 13 September 2010	10.00	P	Foreign Exchange Future	0.41200	0.60600	0
01/07/2010	€ / R On 13 September 2010	10.20	P	Foreign Exchange Future	0.56000	0.77500	0
01/07/2010	€ / R On 13 September 2010	10.50	P	Foreign Exchange Future	0.80700	1.04300	0
01/07/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	1.89900	2.16400	0
01/07/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.93320	9.65610	6,001
01/07/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.02100	0.01200	0
01/07/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.07700	0.05500	0
01/07/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.14900	0.10900	0
01/07/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.33700	0.24100	0
01/07/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.86500	0.65300	0
01/07/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.75200	1.48300	0
01/07/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.08500	0.06100	0
01/07/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.02000	0.01200	0
01/07/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.07400	0.05300	0
01/07/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.14400	0.10500	0
01/07/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.32300	0.23000	0
01/07/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.82900	0.62100	0
01/07/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.70400	1.43600	0
01/07/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00900	0.00500	0
01/07/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.04800	0.03400	0
01/07/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.09200	0.06500	0
01/07/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.18000	0.13000	0
01/07/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.42200	0.30300	0
01/07/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	1.05900	0.82700	0
01/07/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.01000	0.00500	0
01/07/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.05100	0.03600	0
01/07/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.09700	0.07000	0
01/07/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.19500	0.14000	0
01/07/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.46900	0.33300	0
01/07/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	1.14700	0.90300	0
01/07/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.02700	0.01600	0
01/07/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.08800	0.06300	0
01/07/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.17300	0.12500	0
01/07/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.40400	0.28900	0
01/07/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	1.01900	0.79000	0
01/07/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.94600	1.67500	0
01/07/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.02400	0.01400	0
01/07/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.08200	0.05900	0
01/07/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.16100	0.11700	0
01/07/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.36900	0.26400	0
01/07/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.94000	0.71900	0
01/07/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.84900	1.57800	0
01/07/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.01700	0.01000	0
01/07/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.06700	0.04800	0
01/07/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.13000	0.09500	0
01/07/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.28300	0.20200	0
01/07/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.72500	0.53200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.56100	1.29500	0
01/07/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.02800	0.01700	0
01/07/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.99500	1.72300	0
01/07/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.30900	0.22000	60
01/07/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.09400	0.06800	0
01/07/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.18700	0.13500	0
01/07/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.44500	0.31800	0
01/07/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	1.10300	0.86500	0
01/07/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	2.04400	1.77200	0
01/07/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00100	0.00000	0
01/07/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00200	0.00100	0
01/07/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.01400	0.00800	0
01/07/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.06100	0.04400	0
01/07/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.11700	0.08700	0
01/07/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.24900	0.17800	0
01/07/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.63100	0.45200	0
01/07/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.42100	1.15700	0
01/07/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00300	0.00200	0
01/07/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.03000	0.01900	0
01/07/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	2.09300	1.82000	0
01/07/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/07/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
01/07/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.02900	0.01800	0
01/07/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	3.99600	4.26200	0
01/07/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	5.96900	6.24600	0
01/07/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	7.96800	8.24500	0
01/07/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	9.96700	10.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.01000	0.01400	0
01/07/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	3.94700	4.21300	0
01/07/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	5.92000	6.19600	0
01/07/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	7.91800	8.19500	0
01/07/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	9.91700	10.19400	0
01/07/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.03800	0.05100	0
01/07/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.24800	0.34600	0
01/07/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.86600	1.07200	0
01/07/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.73400	1.98100	0
01/07/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.67800	2.93800	0
01/07/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.63100	4.90200	0
01/07/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.61900	6.89500	0
01/07/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.01900	6.29500	0
01/07/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.01800	8.29400	0
01/07/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.01700	10.29400	0
01/07/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.01100	0.01600	0
01/07/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.07000	0.10900	0
01/07/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.41200	0.56200	0
01/07/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.15400	1.37900	0
01/07/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.06100	2.31200	0
01/07/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.01200	0.01700	0
01/07/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	0.67600	0.86400	0
01/07/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.04500	4.31100	0
01/07/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.61700	8.89400	0
01/07/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.61700	10.89400	0
01/07/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.02800	0.03900	0
01/07/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.19200	0.27600	0
01/07/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.75000	0.94600	0
01/07/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.59700	1.83900	0
01/07/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.53400	2.79200	0
01/07/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.48400	4.75400	0
01/07/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.46900	6.74500	0
01/07/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.46800	8.74400	0
01/07/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.46700	10.74400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.01600	0.02200	0
01/07/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.10700	0.16300	0
01/07/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.53600	0.70800	0
01/07/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.32800	1.56100	0
01/07/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.24900	2.50300	0
01/07/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.19100	4.45800	0
01/07/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.16900	6.44500	0
01/07/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.16800	8.44400	0
01/07/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.16700	10.44400	0
01/07/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.01300	0.01900	0
01/07/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.08600	0.13400	0
01/07/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.47100	0.63300	0
01/07/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.24000	1.46900	0
01/07/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.15500	2.40700	0
01/07/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.09400	4.36000	0
01/07/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.06900	6.34500	0
01/07/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.06800	8.34400	0
01/07/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.06700	10.34400	0
01/07/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.06400	0.09700	0
01/07/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.38600	0.52700	0
01/07/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.11200	1.33400	0
01/07/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.01400	2.26400	0
01/07/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	2.96800	3.23000	0
01/07/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	4.92700	5.19900	0
01/07/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	6.91800	7.19500	0
01/07/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	8.91700	9.19400	0
01/07/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	10.91700	11.19400	0
01/07/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.07600	0.12100	0
01/07/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.43900	0.59700	0
01/07/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.19700	1.42400	0
01/07/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.10900	2.35900	0
01/07/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.06500	3.32800	0
01/07/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.02600	5.29900	0
01/07/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.01800	7.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.01700	9.29400	0
01/07/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.01700	11.29400	0
01/07/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.02100	0.03000	0
01/07/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.14600	0.21500	0
01/07/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.64000	0.82400	0
01/07/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.46100	1.69900	0
01/07/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.39100	2.64700	0
01/07/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.33700	4.60600	0
01/07/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.31900	6.59500	0
01/07/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.31800	8.59400	0
01/07/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.31700	10.59400	0
01/07/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.20200	2.45500	0
01/07/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.01900	0.02700	0
01/07/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.13200	0.19700	0
01/07/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.60400	0.78500	0
01/07/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.41600	1.65300	0
01/07/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.34400	2.59900	0
01/07/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.28800	4.55600	0
01/07/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.26900	6.54500	0
01/07/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.26800	8.54400	0
01/07/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.26700	10.54400	0
01/07/2010	€ / R On 14 March 2011			Foreign Exchange Future	10.07640	9.79730	600
01/07/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.67900	0.50800	0
01/07/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.65300	0.49000	0
01/07/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.70500	0.53000	0
01/07/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.37900	0.48300	0
01/07/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.42700	0.54300	0
01/07/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.40300	0.51100	0
01/07/2010	AU\$ / R On 13 September 2010			Foreign Exchange Future	6.52580	6.50090	8,162
01/07/2010	AU\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.06200	0.04600	0
01/07/2010	AU\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.43600	0.44500	0
01/07/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.55060	6.52660	8,156
01/07/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.15400	0.12900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.14300	0.11900	200
01/07/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.50300	0.50200	0
01/07/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.54200	0.54200	0
01/07/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.57610	6.55070	166
01/07/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.28800	0.26800	0
01/07/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.27200	0.25200	0
01/07/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.30500	0.28400	0
01/07/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.37900	0.38300	0
01/07/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.44600	0.45100	0
01/07/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.41200	0.41700	0
01/07/2010	CAD/ R On 13 September 2010			Foreign Exchange Future	7.38310	7.29700	75
01/07/2010	CAD/ R On 13 September 2010	7.50	C	Foreign Exchange Future	0.11000	0.07700	0
01/07/2010	CAD/ R On 13 September 2010	7.50	P	Foreign Exchange Future	0.22700	0.28000	0
01/07/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	7.48270	7.39620	0
01/07/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.16700	0.13100	0
01/07/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.18300	0.14400	0
01/07/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.15200	0.11900	0
01/07/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.41900	0.47300	0
01/07/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.35000	0.39800	0
01/07/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.38400	0.43500	0
Future Open Interest							314,923.00
Option Open Interest							296,475.00
Grand Total							611,398.00