



Currency Futures & Options Monthly Statistics

From: 01/10/2010 To: 01/10/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.01510	7.05960	315,658
01/10/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.01200	0.01400	1,000
01/10/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.20400	0.23300	0
01/10/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.06700	1.11200	0
01/10/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.06500	2.11000	0
01/10/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.06500	3.11000	0
01/10/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00200	0.00300	0
01/10/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
01/10/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.17600	0.20300	0
01/10/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.01800	1.06200	0
01/10/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.01500	2.06000	0
01/10/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.01500	3.06000	0
01/10/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00900	0.01000	16,000
01/10/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.15500	0.17500	1,250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.96900	1.01300	0
01/10/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.96500	2.01000	0
01/10/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.96500	3.01000	0
01/10/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00800	0.00900	0
01/10/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.13500	0.15400	0
01/10/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.92000	0.96400	0
01/10/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.91500	1.96000	0
01/10/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.91500	2.96000	0
01/10/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.01000	0.01200	27,690
01/10/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00700	0.00800	4,400
01/10/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.11800	0.13500	0
01/10/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.87100	0.91500	0
01/10/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.86500	1.91000	0
01/10/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.86500	2.91000	0
01/10/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00600	0.00700	0
01/10/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.10300	0.11800	0
01/10/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.82300	0.86600	0
01/10/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.81500	1.86000	0
01/10/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.81500	2.86000	0
01/10/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.25	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
01/10/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00500	0.00600	4,000
01/10/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.08900	0.10300	0
01/10/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.77500	0.81800	0
01/10/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.76500	1.81000	0
01/10/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.76500	2.81000	0
01/10/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00300	0.00400	0
01/10/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.05000	0.05800	0
01/10/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.58800	0.63000	0
01/10/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.56500	1.61000	0
01/10/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.56500	2.61000	0
01/10/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00300	0.00400	0
01/10/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.05800	0.06700	7,407
01/10/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.63400	0.67600	0
01/10/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.61500	1.66000	0
01/10/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.61500	2.66000	0
01/10/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00200	0.00200	3,185
01/10/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00300	0.00300	0
01/10/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.04300	0.05000	33,300
01/10/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.54300	0.58400	0
01/10/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.51600	1.56000	0
01/10/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.51500	2.56000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00400	0.00500	0
01/10/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.01600	0.01800	14,644
01/10/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.26700	0.30000	0
01/10/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.16700	1.21100	0
01/10/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.16500	2.21000	0
01/10/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.16500	3.21000	0
01/10/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.01300	0.01600	30,000
01/10/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.23500	0.26500	0
01/10/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.11700	1.16100	0
01/10/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.11500	2.16000	0
01/10/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.11500	3.16000	0
01/10/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.07700	0.08900	0
01/10/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.72700	0.77000	0
01/10/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.71500	1.76000	0
01/10/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.01800	0.02100	2,423
01/10/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00100	0.00100	30,000
01/10/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00100	0.00200	15,000
01/10/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.02400	0.02800	1,000
01/10/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.03200	0.03800	15,000
01/10/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00100	0.00100	20,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.71500	2.76000	0
01/10/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00400	0.00500	0
01/10/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.06700	0.07700	2,040
01/10/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.68000	0.72300	0
01/10/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.66500	1.71000	0
01/10/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.66500	2.71000	0
01/10/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.96500	4.01000	0
01/10/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00100	0.00100	500
01/10/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.03700	0.04400	4,000
01/10/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.48500	2.44000	0
01/10/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.08600	2.04100	0
01/10/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.03600	1.99100	0
01/10/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.03500	3.99000	0
01/10/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.03500	5.99000	0
01/10/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.03500	7.99000	0
01/10/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.01500	0.01300	0
01/10/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.40200	0.36700	0
01/10/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.33900	1.29500	0
01/10/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.33500	3.29000	0
01/10/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.33500	5.29000	0
01/10/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.33500	7.29000	0
01/10/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.33500	9.29000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.57200	0.53400	0
01/10/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.78600	1.74200	0
01/10/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.70900	0.66800	500
01/10/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	1.98600	1.94100	0
01/10/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.61700	0.57800	0
01/10/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.80300	0.76100	0
01/10/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.88600	1.84100	0
01/10/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.53500	2.49000	0
01/10/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.18600	2.14100	0
01/10/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.01200	0.01000	0
01/10/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.36200	0.32900	0
01/10/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.28500	3.24000	0
01/10/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.28500	5.24000	0
01/10/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.28500	7.24000	0
01/10/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.28500	9.24000	0
01/10/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00200	0.00100	0
01/10/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.12000	0.10500	0
01/10/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.89800	0.85600	0
01/10/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.88500	2.84000	0
01/10/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.88500	4.84000	0
01/10/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.88500	6.84000	0
01/10/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.88500	8.84000	0
01/10/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
01/10/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.10200	0.09000	0
01/10/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.85100	0.80800	0
01/10/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.83500	2.79000	0
01/10/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.83500	4.79000	0
01/10/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.83500	6.79000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.83500	8.79000	0
01/10/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.28900	1.24500	0
01/10/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.02800	0.02400	0
01/10/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.52800	0.49000	0
01/10/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.48800	1.44300	0
01/10/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.48500	3.44000	0
01/10/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.48500	5.44000	0
01/10/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.48500	7.44000	0
01/10/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.48500	9.44000	0
01/10/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.58700	1.54200	0
01/10/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.01900	0.01600	0
01/10/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.44300	0.40700	48,000
01/10/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.38800	1.34400	0
01/10/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.38500	3.34000	0
01/10/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.38500	5.34000	0
01/10/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.38500	7.34000	0
01/10/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.38500	9.34000	0
01/10/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.02300	0.02000	0
01/10/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.48500	0.44800	0
01/10/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.43800	1.39400	0
01/10/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.43500	3.39000	0
01/10/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.43500	5.39000	0
01/10/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.43500	7.39000	0
01/10/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.43500	9.39000	0
01/10/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.01000	0.00800	0
01/10/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.32400	0.29300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.24000	1.19600	0
01/10/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.23500	3.19000	0
01/10/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.23500	5.19000	0
01/10/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.23500	7.19000	0
01/10/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.23500	9.19000	0
01/10/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00800	0.00600	0
01/10/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.28800	0.25800	3,500
01/10/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.19100	1.14700	0
01/10/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.18500	3.14000	0
01/10/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.18500	5.14000	0
01/10/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.18500	7.14000	0
01/10/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.18500	9.14000	0
01/10/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00600	0.00500	0
01/10/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.25300	0.22500	0
01/10/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.14200	1.09800	0
01/10/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.13500	3.09000	0
01/10/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.13500	5.09000	0
01/10/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.13500	7.09000	0
01/10/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.13500	9.09000	0
01/10/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.99500	0.95200	0
01/10/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00500	0.00400	0
01/10/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.22000	0.19400	100
01/10/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.09300	1.04900	0
01/10/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.08500	3.04000	0
01/10/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.08500	5.04000	0
01/10/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.08500	7.04000	0
01/10/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.08500	9.04000	0
01/10/2010	\$ / R On 13 December 2010	4.05	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
01/10/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00400	0.00300	0
01/10/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.19000	0.16500	0
01/10/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.04400	1.00000	0
01/10/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.03500	2.99000	0
01/10/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.03500	4.99000	0
01/10/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.03500	6.99000	0
01/10/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.03500	8.99000	0
01/10/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00300	0.00200	0
01/10/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.16100	0.14300	0
01/10/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.98500	2.94000	0
01/10/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.98500	4.94000	0
01/10/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.98500	6.94000	0
01/10/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.98500	8.94000	0
01/10/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.53700	1.49300	0
01/10/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
01/10/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.13900	0.12300	0
01/10/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.94700	0.90400	0
01/10/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.93500	2.89000	0
01/10/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.93500	4.89000	0
01/10/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.93500	6.89000	0
01/10/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.93500	8.89000	0
01/10/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.11370	7.15820	36,597
01/10/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.07800	0.08500	33,350
01/10/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.07400	0.08000	340
01/10/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.08300	0.09000	0
01/10/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.04400	0.04800	30,000
01/10/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00300	30,000
01/10/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.22200	0.23900	7,500
01/10/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.13400	0.14400	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.20600	0.22200	33,350
01/10/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.04900	0.05300	3,000
01/10/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.15400	0.16600	12,000
01/10/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.14300	0.15500	371
01/10/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.62000	0.58600	0
01/10/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.57900	0.54700	0
01/10/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.54000	0.50800	0
01/10/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.33500	1.29500	0
01/10/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.35800	0.33100	0
01/10/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.39200	0.36400	0
01/10/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.38900	3.34500	0
01/10/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.91900	0.88200	0
01/10/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.43000	1.39000	0
01/10/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.01000	0.97200	0
01/10/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.96400	0.92700	0
01/10/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.21070	7.25630	13,955
01/10/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.26700	0.28400	0
01/10/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.25300	0.26900	0
01/10/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.28200	0.30000	0
01/10/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.64600	0.68300	0
01/10/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.13500	0.12700	0
01/10/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.47100	0.44400	0
01/10/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.54200	0.51300	0
01/10/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.50600	0.47800	0
01/10/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.07930	11.12870	22,040
01/10/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.05600	0.06400	0
01/10/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.06100	0.07000	50
01/10/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	0.87700	0.83500	0
01/10/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.83200	0.79100	0
01/10/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.22770	11.27700	22,361
01/10/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.21900	0.23400	0
01/10/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.31300	0.33400	870
01/10/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.20900	0.22300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.23100	0.24600	0
01/10/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.10700	0.11500	870
01/10/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.75300	0.71900	0
01/10/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.53500	0.50700	0
01/10/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.83100	0.79600	0
01/10/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.42900	1.38800	0
01/10/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.79100	0.75700	0
01/10/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.37290	11.42380	1,515
01/10/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.35300	0.37100	0
01/10/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.33900	0.35700	0
01/10/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.36700	0.38500	0
01/10/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.79400	0.76100	0
01/10/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.86600	0.83300	0
01/10/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.83000	0.79700	0
01/10/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08430	0.08460	141
01/10/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00221	0.00234	0
01/10/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00046	0.00050	0
01/10/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00865	0.00893	0
01/10/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00035	0.00033	0
01/10/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01216	0.01190	0
01/10/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00391	0.00374	0
01/10/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08560	0.08590	0
01/10/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00396	0.00410	0
01/10/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00162	0.00170	0
01/10/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00961	0.00986	0
01/10/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00101	0.00096	0
01/10/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01302	0.01280	0
01/10/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00536	0.00520	0
01/10/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.63260	9.62940	10,474
01/10/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00600	0.00600	0
01/10/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.06000	0.05800	0
01/10/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.49600	0.49200	0
01/10/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.43500	1.43200	0
01/10/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00600	0.00500	0
01/10/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.05300	0.05100	0
01/10/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.45700	0.45300	0
01/10/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.38500	1.38200	0
01/10/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.01100	0.01000	0
01/10/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.10600	0.10300	0
01/10/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.70800	0.70600	0
01/10/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00200	0.00200	0
01/10/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.01300	0.01300	0
01/10/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.13200	0.13000	750
01/10/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.80000	0.79700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.04700	0.04600	60
01/10/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.23000	0.22300	0
01/10/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.42000	0.41500	0
01/10/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.68400	1.68100	0
01/10/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.08800	1.08500	0
01/10/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.78400	1.78000	0
01/10/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00200	0.00200	0
01/10/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.01200	0.01100	0
01/10/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.11800	0.11600	0
01/10/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.75400	0.75100	0
01/10/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.73400	1.73100	0
01/10/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.01000	0.00900	0
01/10/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.09400	0.09200	0
01/10/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.66400	0.66100	0
01/10/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.63400	1.63100	0
01/10/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	18.10	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
01/10/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00800	0.00700	0
01/10/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.07500	0.07300	375
01/10/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.57800	0.57500	0
01/10/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.53400	1.53100	0
01/10/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00400	0.00400	0
01/10/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.03700	0.03600	0
01/10/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.34900	0.34400	0
01/10/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.23600	1.23300	0
01/10/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/10/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00300	0.00300	0
01/10/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.02600	0.02500	0
01/10/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.25700	0.25000	0
01/10/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.17400	0.17100	0
01/10/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.94300	0.94600	0
01/10/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.92000	1.92400	0
01/10/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.91800	2.92200	0
01/10/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.91700	4.92100	0
01/10/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.91700	6.92100	0
01/10/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.91700	8.92100	0
01/10/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.91700	10.92100	0
01/10/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00300	0.00400	0
01/10/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.11600	0.11500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.80400	0.80700	0
01/10/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.77100	1.77500	0
01/10/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.76800	2.77200	0
01/10/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.76700	4.77100	0
01/10/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.76700	6.77100	0
01/10/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.76700	8.77100	0
01/10/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.76700	10.77100	0
01/10/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00100	0.00200	0
01/10/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04500	0.04600	0
01/10/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.54200	0.54400	0
01/10/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.47500	1.47800	0
01/10/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.46800	2.47200	0
01/10/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.46700	4.47100	0
01/10/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.46700	6.47100	0
01/10/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.46700	8.47100	0
01/10/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.46700	10.47100	0
01/10/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00100	0.00200	0
01/10/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.03100	0.03200	0
01/10/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.46100	0.46300	0
01/10/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.37700	1.38000	0
01/10/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.36800	2.37200	0
01/10/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.36700	4.37100	0
01/10/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.31700	10.32100	0
01/10/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
01/10/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.02100	0.02200	0
01/10/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.38500	0.38700	0
01/10/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.27900	1.28200	0
01/10/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.26900	2.27300	0
01/10/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.26700	4.27100	0
01/10/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.26700	6.27100	0
01/10/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.26700	8.27100	0
01/10/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.26700	10.27100	0
01/10/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/10/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.21700	4.22100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.21700	6.22100	0
01/10/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.21700	8.22100	0
01/10/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.21700	10.22100	0
01/10/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00500	0.00600	0
01/10/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00100	0.00200	0
01/10/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	0.71400	0.71700	0
01/10/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.31700	4.32100	0
01/10/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.31700	6.32100	0
01/10/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.31700	8.32100	0
01/10/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.08700	0.08600	1,125
01/10/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.19700	0.19400	750
01/10/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.36700	6.37100	0
01/10/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.36700	8.37100	0
01/10/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.36700	10.37100	0
01/10/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.01700	0.01800	0
01/10/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.34900	0.35100	0
01/10/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.23000	1.23400	0
01/10/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.21900	2.22300	0
01/10/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.21700	3.22100	0
01/10/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.21700	5.22100	0
01/10/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.21700	7.22100	0
01/10/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.21700	9.22100	0
01/10/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.21700	11.22100	0
01/10/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.02500	0.02700	0
01/10/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.42300	0.42400	0
01/10/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.32800	1.33100	0
01/10/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.31800	2.32200	0
01/10/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.31700	3.32100	0
01/10/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.31700	5.32100	0
01/10/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.31700	7.32100	0
01/10/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.31700	9.32100	0
01/10/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.31700	11.32100	0
01/10/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00200	0.00300	0
01/10/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.07400	0.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.67000	0.67200	0
01/10/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.62300	1.62600	0
01/10/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.61800	2.62200	0
01/10/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.61700	4.62100	0
01/10/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.61700	6.62100	0
01/10/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.61700	8.62100	0
01/10/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.61700	10.62100	0
01/10/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.41800	2.42200	0
01/10/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00200	0.00300	0
01/10/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.06300	0.06300	0
01/10/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.62700	0.62900	0
01/10/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.57300	1.57700	0
01/10/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.56800	2.57200	0
01/10/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.56700	4.57100	0
01/10/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.56700	6.57100	0
01/10/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.56700	8.57100	0
01/10/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.56700	10.57100	0
01/10/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.75960	9.75600	12,157
01/10/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.31700	0.31100	0
01/10/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.29800	0.29200	0
01/10/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.33600	0.33000	0
01/10/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.47100	0.46500	10,429
01/10/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.15500	0.15100	14,937
01/10/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.13900	0.13500	4,508
01/10/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.87900	0.87900	0
01/10/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.79500	0.79500	0
01/10/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.32600	0.32400	0
01/10/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.21100	0.20900	0
01/10/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.38800	0.38600	0
01/10/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.35700	0.35500	0
01/10/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.88330	9.88020	5,820
01/10/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.46400	0.45700	0
01/10/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.49000	0.48200	0
01/10/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.44000	0.43300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.40700	0.40300	0
01/10/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.35700	0.35200	0
01/10/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.38100	0.37700	0
01/10/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.74420	6.77270	14,965
01/10/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.06600	0.07500	0
01/10/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.05400	0.06100	200
01/10/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.22200	0.20200	0
01/10/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.26000	0.23800	0
01/10/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75890	6.78730	631
01/10/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.22800	0.24600	0
01/10/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.25700	0.27600	0
01/10/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.20200	0.21900	0
01/10/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.19300	0.18200	0
01/10/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.14800	0.13900	0
01/10/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.16900	0.15900	0
01/10/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.76900	6.79820	0
01/10/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.31500	0.33400	0
01/10/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.34400	0.36400	0
01/10/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.28700	0.30600	0
01/10/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.21800	0.20800	0
01/10/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.17500	0.16600	0
01/10/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.19600	0.18600	0
01/10/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.84470	6.87130	821
01/10/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.01000	0.01000	0
01/10/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00800	0.00800	0
01/10/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.01100	0.01100	0
01/10/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.81600	0.79000	0
01/10/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.91300	0.88700	0
01/10/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.86500	0.83900	0
01/10/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.92480	6.95100	0
01/10/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.14700	0.15600	0
01/10/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.13100	0.13900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.16500	0.17400	0
01/10/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.24000	0.22300	0
01/10/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.30600	0.28800	0
01/10/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.27200	0.25500	0
01/10/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.19630	7.23220	150
01/10/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.26900	0.29500	0
01/10/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.23800	0.26300	0
01/10/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.30200	0.32900	0
01/10/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10600	0.09700	0
01/10/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.14200	0.13100	0
01/10/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.12300	0.11300	0
01/10/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.30410	7.34010	0
01/10/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.31000	0.32900	0
01/10/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.33600	0.35600	0
01/10/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.28600	0.30400	0
01/10/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.28200	0.26400	0
01/10/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.23200	0.21600	0
01/10/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.25600	0.23900	0
Future Open Interest							457,285.00
Option Open Interest							470,574.00
Grand Total							927,859.00