



Currency Futures & Options Monthly Statistics

From: 01/11/2010 To: 02/11/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.03530	7.00260	274,800
01/11/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00500	0.00500	1,000
01/11/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.19000	0.17400	0
01/11/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.08600	1.05300	0
01/11/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.08500	2.05300	0
01/11/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.08500	3.05300	0
01/11/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
01/11/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.16000	0.14600	0
01/11/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.03600	1.00400	0
01/11/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.03500	2.00300	0
01/11/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.03500	3.00300	0
01/11/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00400	0.00400	16,000
01/11/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.13300	0.12500	10,534

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.98600	0.95400	0
01/11/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.98500	1.95300	0
01/11/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.98500	2.95300	0
01/11/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00300	0.00300	0
01/11/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.11300	0.10600	0
01/11/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.93700	0.90500	0
01/11/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.93500	1.90300	0
01/11/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.93500	2.90300	0
01/11/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00400	0.00500	27,690
01/11/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00300	0.00300	4,400
01/11/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.09600	0.09000	0
01/11/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.88700	0.85500	0
01/11/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.88500	1.85300	0
01/11/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.88500	2.85300	0
01/11/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.08100	0.07600	0
01/11/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.83800	0.80600	0
01/11/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.83500	1.80300	0
01/11/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.83500	2.80300	0
01/11/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / 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
01/11/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00200	0.00200	4,000
01/11/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.06800	0.06400	0
01/11/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.78900	0.75800	0
01/11/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.78500	1.75300	0
01/11/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.78500	2.75300	0
01/11/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.03300	0.03200	0
01/11/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.59700	0.56700	0
01/11/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.58500	1.55300	0
01/11/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.58500	2.55300	0
01/11/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.03900	0.03800	13,307
01/11/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.64400	0.61400	0
01/11/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.63500	1.60300	0
01/11/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.63500	2.60300	0
01/11/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
01/11/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.02700	0.02700	33,300
01/11/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.55000	0.52100	0
01/11/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.53500	1.50300	0
01/11/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.53500	2.50300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00800	0.00800	14,644
01/11/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.25700	0.23700	0
01/11/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.18600	1.15300	0
01/11/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.18500	2.15300	0
01/11/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.18500	3.15300	0
01/11/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00600	0.00600	30,000
01/11/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.22200	0.20400	30,000
01/11/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.13600	1.10300	0
01/11/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.13500	2.10300	0
01/11/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.13500	3.10300	0
01/11/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.05700	0.05400	0
01/11/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.74000	0.70900	0
01/11/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.73500	1.70300	0
01/11/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.73500	2.70300	0
01/11/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.04700	0.04500	2,040
01/11/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.69200	0.66100	0
01/11/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.68500	1.65300	0
01/11/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.68500	2.65300	0
01/11/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.98500	3.95300	0
01/11/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
01/11/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00900	0.00900	2,423
01/11/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/11/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.01900	0.01900	15,000
01/11/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
01/11/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.01300	0.01300	1,000
01/11/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.02300	0.02200	6,534
01/11/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.67800	0.71000	500
01/11/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	1.96500	1.99700	0
01/11/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.76500	1.79700	0
01/11/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.58400	0.61600	0
01/11/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.77400	0.80600	0
01/11/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.86500	1.89700	0
01/11/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.51500	2.54700	0
01/11/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.16500	2.19700	0
01/11/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.46500	2.49700	0
01/11/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.06500	2.09700	0
01/11/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.01500	2.04700	0
01/11/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.01500	4.04700	0
01/11/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.01500	6.04700	0
01/11/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.01500	8.04700	0
01/11/2010	\$ / R On 13 December 2010	4.35	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
01/11/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00700	0.00800	0
01/11/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.53800	0.56900	0
01/11/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.36200	0.39200	0
01/11/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.31600	1.34800	0
01/11/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.31500	3.34700	0
01/11/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.31500	5.34700	0
01/11/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.31500	7.34700	0
01/11/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.31500	9.34700	0
01/11/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00500	0.00600	0
01/11/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.32200	0.35100	0
01/11/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.26500	3.29700	0
01/11/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.26500	5.29700	0
01/11/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.26500	7.29700	0
01/11/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.26500	9.29700	0
01/11/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08700	0.10100	0
01/11/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.87100	0.90300	0
01/11/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.86500	2.89700	0
01/11/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.86500	4.89700	0
01/11/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.86500	6.89700	0
01/11/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.86500	8.89700	0
01/11/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.07200	0.08400	0
01/11/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.82300	0.85500	0
01/11/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.81500	2.84700	0
01/11/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.81500	4.84700	0
01/11/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.81500	6.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.81500	8.84700	0
01/11/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.26700	1.29900	0
01/11/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.01500	0.01800	0
01/11/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.49200	0.52400	0
01/11/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.46600	1.49800	0
01/11/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.46500	3.49700	0
01/11/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.46500	5.49700	0
01/11/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.46500	7.49700	0
01/11/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.46500	9.49700	0
01/11/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.56600	1.59800	0
01/11/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00900	0.01100	0
01/11/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.40400	0.43500	48,000
01/11/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.36600	1.39800	0
01/11/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.36500	3.39700	0
01/11/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.36500	5.39700	0
01/11/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.36500	7.39700	0
01/11/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.36500	9.39700	0
01/11/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.01200	0.01400	0
01/11/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.44800	0.47900	0
01/11/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.41600	1.44800	0
01/11/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.41500	3.44700	0
01/11/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.41500	5.44700	0
01/11/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.41500	7.44700	0
01/11/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.41500	9.44700	0
01/11/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00400	0.00500	0
01/11/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.28300	0.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.21700	1.24900	0
01/11/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.21500	3.24700	0
01/11/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.21500	5.24700	0
01/11/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.21500	7.24700	0
01/11/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.21500	9.24700	0
01/11/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
01/11/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.24600	0.27300	3,500
01/11/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.16700	1.19900	0
01/11/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.16500	3.19700	0
01/11/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.16500	5.19700	0
01/11/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.16500	7.19700	0
01/11/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.16500	9.19700	0
01/11/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.21100	0.23700	0
01/11/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.11800	1.15000	0
01/11/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.11500	3.14700	0
01/11/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.11500	5.14700	0
01/11/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.11500	7.14700	0
01/11/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.11500	9.14700	0
01/11/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.96900	1.00200	0
01/11/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.17800	0.20300	100
01/11/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.06800	1.10000	0
01/11/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.06500	3.09700	0
01/11/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.06500	5.09700	0
01/11/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.06500	7.09700	0
01/11/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.06500	9.09700	0
01/11/2010	\$ / 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
01/11/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.14800	0.17200	0
01/11/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.01900	1.05100	0
01/11/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.01500	3.04700	0
01/11/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.01500	5.04700	0
01/11/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.01500	7.04700	0
01/11/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.01500	9.04700	0
01/11/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.12500	0.14300	0
01/11/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.96500	2.99700	0
01/11/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.96500	4.99700	0
01/11/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.96500	6.99700	0
01/11/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.96500	8.99700	0
01/11/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.51600	1.54800	0
01/11/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
01/11/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.10500	0.12100	0
01/11/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.92000	0.95200	0
01/11/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.91500	2.94700	0
01/11/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.91500	4.94700	0
01/11/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.91500	6.94700	0
01/11/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.91500	8.94700	0
01/11/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.12960	7.09690	60,104
01/11/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.06700	0.06800	33,350
01/11/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.06200	0.06300	340
01/11/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.07200	0.07300	0
01/11/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.03400	0.03600	30,000
01/11/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.16700	0.16300	65
01/11/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
01/11/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.19600	0.19000	33,350

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.03900	0.04100	3,000
01/11/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.14300	0.13900	12,000
01/11/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.13200	0.12900	371
01/11/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.12200	0.12000	500
01/11/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.21300	0.20500	7,500
01/11/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.27000	0.26000	1,200
01/11/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.43700	0.46600	0
01/11/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.24000	0.26300	0
01/11/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.33300	0.35800	0
01/11/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.59200	0.62300	0
01/11/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.55200	0.58200	0
01/11/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.51300	0.54200	0
01/11/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.30900	1.34400	0
01/11/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.36600	0.39300	0
01/11/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.37200	3.40500	0
01/11/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.89200	0.92600	0
01/11/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.40400	1.43900	0
01/11/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.98200	1.01600	0
01/11/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.93700	0.97100	0
01/11/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.22260	7.19000	15,626
01/11/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.26300	0.25500	0
01/11/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.24800	0.24100	0
01/11/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.27800	0.27000	0
01/11/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.65100	0.63000	0
01/11/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.12800	0.14000	0
01/11/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.45500	0.48000	0
01/11/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.52500	0.55100	0
01/11/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.49000	0.51500	0
01/11/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.32350	7.29010	288
01/11/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.22200	0.21800	0
01/11/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.21300	0.21000	0
01/11/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.23100	0.22700	0
01/11/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.90800	0.93700	0
01/11/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.99000	1.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.94900	0.97800	0
01/11/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.31750	9.28390	0
01/11/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.71000	1.69700	0
01/11/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.69300	1.67900	0
01/11/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.72800	1.71500	0
01/11/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.56100	1.58100	0
01/11/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62600	1.64500	0
01/11/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.59300	1.61300	0
01/11/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.28330	11.19080	23,461
01/11/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.05300	0.04500	0
01/11/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.05900	0.05000	50
01/11/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	0.67000	0.75400	0
01/11/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.62600	0.70900	0
01/11/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.42470	11.33150	22,646
01/11/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.26400	0.23700	0
01/11/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.25000	0.22500	0
01/11/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.21200	0.19100	150
01/11/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.11800	0.10600	870
01/11/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.27900	0.25100	0
01/11/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.38500	0.34700	870
01/11/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.24300	1.32500	0
01/11/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.60400	0.67000	0
01/11/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.41000	0.46600	0
01/11/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.78700	0.86000	0
01/11/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.67500	0.74400	0
01/11/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.63900	0.70600	0
01/11/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.56190	11.46780	1,564
01/11/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.41300	0.38100	0
01/11/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.39700	0.36600	0
01/11/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.42900	0.39700	0
01/11/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.66700	0.72900	0
01/11/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.73500	0.79800	0
01/11/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.70100	0.76300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08730	0.08690	885
01/11/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00295	0.00281	0
01/11/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00038	0.00039	0
01/11/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.01133	0.01095	0
01/11/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00003	0.00005	0
01/11/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.00908	0.00949	0
01/11/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00165	0.00191	0
01/11/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08860	0.08810	0
01/11/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00493	0.00472	0
01/11/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00184	0.00178	0
01/11/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01196	0.01152	0
01/11/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00036	0.00042	0
01/11/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01024	0.01068	0
01/11/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00333	0.00362	0
01/11/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.77410	9.72520	11,304
01/11/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.04700	0.04300	0
01/11/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.59500	0.55300	0
01/11/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.57400	1.52600	0
01/11/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.04000	0.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.55000	0.50900	0
01/11/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.52400	1.47600	0
01/11/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00500	0.00500	0
01/11/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.10000	0.09100	0
01/11/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.83100	0.78500	0
01/11/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/11/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00600	0.00600	0
01/11/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.13300	0.12000	750
01/11/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.92900	0.88200	0
01/11/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00400	0.00400	0
01/11/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.08600	0.07800	0
01/11/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.78300	0.73700	0
01/11/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.77400	1.72500	0
01/11/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.50600	0.46600	0
01/11/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.82400	1.77500	0
01/11/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.03500	0.03200	60
01/11/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.26800	0.24000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00600	0.00500	0
01/11/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.11500	0.10400	0
01/11/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.88000	0.83300	0
01/11/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.87400	1.82500	0
01/11/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00300	0.00300	0
01/11/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.06400	0.05800	375
01/11/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.68800	0.64400	0
01/11/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.67400	1.62500	0
01/11/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.02500	0.02400	0
01/11/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.42100	0.38400	0
01/11/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.37500	1.32600	0
01/11/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.01600	0.01500	0
01/11/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.30400	0.27300	0
01/11/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.22500	1.17700	0
01/11/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.92400	1.87500	0
01/11/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.12600	10.17500	0
01/11/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.07600	4.12500	0
01/11/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.07600	6.12500	0
01/11/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.07600	8.12500	0
01/11/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.07600	10.12500	0
01/11/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00100	0.00200	0
01/11/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.08000	0.09800	0
01/11/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.79200	0.84000	0
01/11/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.77700	1.82600	0
01/11/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.77600	2.82500	0
01/11/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.77600	4.82500	0
01/11/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.77600	6.82500	0
01/11/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.77600	8.82500	0
01/11/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.77600	10.82500	0
01/11/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.04700	0.05900	0
01/11/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.65100	0.69900	0
01/11/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.62700	1.67600	0
01/11/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.62600	2.67500	0
01/11/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.62600	4.67500	0
01/11/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.62600	6.67500	0
01/11/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.62600	8.67500	0
01/11/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.62600	10.67500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.01400	0.01900	0
01/11/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.39000	0.43300	0
01/11/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.32900	1.37800	0
01/11/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.32600	2.37500	0
01/11/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.32600	4.37500	0
01/11/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.32600	6.37500	0
01/11/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.32600	8.37500	0
01/11/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00600	0.00800	0
01/11/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.24100	0.27900	0
01/11/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.13200	1.18000	0
01/11/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.12600	2.17500	0
01/11/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.12600	4.17500	0
01/11/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.12600	6.17500	0
01/11/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.12600	8.17500	0
01/11/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.17600	4.22500	0
01/11/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.17600	6.22500	0
01/11/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.17600	8.22500	0
01/11/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.17600	10.22500	0
01/11/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.09400	0.11500	750
01/11/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	0.56100	0.60700	0
01/11/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.03200	0.04100	1,125
01/11/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.32600	10.37500	0
01/11/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.00900	0.01200	0
01/11/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.31200	0.35300	0
01/11/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.23000	1.27900	0
01/11/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.22600	2.27500	0
01/11/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.22600	4.27500	0
01/11/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.22600	6.27500	0
01/11/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.22600	8.27500	0
01/11/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.22600	10.27500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00500	0.00700	0
01/11/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.20900	0.24500	0
01/11/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.08200	1.13100	0
01/11/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.07600	2.12600	0
01/11/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.07600	3.12500	0
01/11/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.07600	5.12500	0
01/11/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.07600	7.12500	0
01/11/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.07600	9.12500	0
01/11/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.07600	11.12500	0
01/11/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.00700	0.01000	0
01/11/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.27600	0.31600	0
01/11/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.18100	1.23000	0
01/11/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.17600	2.22500	0
01/11/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.17600	3.22500	0
01/11/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.17600	5.22500	0
01/11/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.17600	7.22500	0
01/11/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.17600	9.22500	0
01/11/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.17600	11.22500	0
01/11/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
01/11/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.02600	0.03400	0
01/11/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.51600	0.56200	0
01/11/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.47800	1.52700	0
01/11/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.47600	2.52500	0
01/11/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.47600	4.52500	0
01/11/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.47600	6.52500	0
01/11/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.47600	8.52500	0
01/11/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.47600	10.52500	0
01/11/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.27600	2.32500	0
01/11/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/11/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.02100	0.02800	0
01/11/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.47300	0.51800	0
01/11/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.42800	1.47700	0
01/11/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.42600	2.47500	0
01/11/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.42600	4.47500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.42600	6.47500	0
01/11/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.42600	8.47500	0
01/11/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.42600	10.47500	0
01/11/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.89140	9.84180	11,400
01/11/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.35600	0.33500	0
01/11/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.33100	0.31000	0
01/11/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.38300	0.36000	0
01/11/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.53700	0.50700	10,429
01/11/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.15800	0.15100	14,937
01/11/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.23500	0.22300	100
01/11/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.13800	0.13300	4,508
01/11/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.44400	0.48100	0
01/11/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.74700	0.79100	0
01/11/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.66700	0.70900	0
01/11/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.24200	0.26800	0
01/11/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.14600	0.16500	0
01/11/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.29000	0.31800	0
01/11/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.26500	0.29300	0
01/11/2010	€ / R On 13 June 2011			Foreign Exchange Future	10.00420	9.95480	5,820
01/11/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.51600	0.49200	0
01/11/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.54400	0.51800	0
01/11/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.48900	0.46600	0
01/11/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.33500	0.36100	0
01/11/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.29000	0.31300	0
01/11/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.31200	0.33700	0
01/11/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.92150	6.82230	14,565
01/11/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.10900	0.07300	0
01/11/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.08800	0.05900	200
01/11/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08800	0.15100	0
01/11/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.11700	0.18700	0
01/11/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.93550	6.83660	759
01/11/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.34100	0.27000	0
01/11/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.30500	0.23700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.37900	0.30500	0
01/11/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.09400	0.11800	0
01/11/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.12000	0.15000	0
01/11/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10600	0.13300	0
01/11/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.94390	6.84570	20
01/11/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.43400	0.36200	0
01/11/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.47200	0.39800	0
01/11/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.39800	0.32800	0
01/11/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15400	0.18200	0
01/11/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12800	0.15200	0
01/11/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14000	0.16600	0
01/11/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.94970	6.85130	149
01/11/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.48200	0.41200	0
01/11/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.51800	0.44600	0
01/11/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.44800	0.38000	0
01/11/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19800	0.22900	0
01/11/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16800	0.19500	0
01/11/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.18200	0.21100	0
01/11/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.45140	7.34520	0
01/11/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.91700	0.86000	0
01/11/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.89600	0.84000	0
01/11/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.93800	0.88100	0
01/11/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.73700	0.78600	0
01/11/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.79500	0.84500	0
01/11/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.76600	0.81500	0
01/11/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.92630	6.87790	696
01/11/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00300	0.00300	0
01/11/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00300	0.00300	0
01/11/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.82600	0.87400	0
01/11/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.72700	0.77500	0
01/11/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.77700	0.82500	0
01/11/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	7.00270	6.95410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.17000	0.14900	0
01/11/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.15200	0.13200	0
01/11/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.19100	0.16700	0
01/11/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.18800	0.21300	0
01/11/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.24900	0.27800	0
01/11/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.21700	0.24500	0
01/11/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.07230	7.12050	150
01/11/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.14500	0.17900	0
01/11/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.12300	0.14900	0
01/11/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.17500	0.21100	0
01/11/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.10300	0.09100	0
01/11/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.15100	0.12900	0
01/11/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.12300	0.10900	0
01/11/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.17280	7.22150	0
01/11/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.22400	0.25000	0
01/11/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.24400	0.27100	0
01/11/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.20700	0.23100	0
01/11/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.33400	0.31000	0
01/11/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.27100	0.25000	0
01/11/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.30100	0.27900	0
02/11/2010	\$/ R On 13 December 2010			Foreign Exchange Future	6.97860	7.03530	274,218
02/11/2010	\$/ R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$/ R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$/ R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$/ R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$/ R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00400	0.00500	1,000
02/11/2010	\$/ R On 13 December 2010	6.95	C	Foreign Exchange Future	0.15000	0.19000	0
02/11/2010	\$/ R On 13 December 2010	5.95	C	Foreign Exchange Future	1.02900	1.08600	0
02/11/2010	\$/ R On 13 December 2010	4.95	C	Foreign Exchange Future	2.02900	2.08500	0
02/11/2010	\$/ R On 13 December 2010	3.95	C	Foreign Exchange Future	3.02900	3.08500	0
02/11/2010	\$/ R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	\$/ R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
02/11/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.12800	0.16000	0
02/11/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	0.98000	1.03600	0
02/11/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	1.97900	2.03500	0
02/11/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	2.97900	3.03500	0
02/11/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00300	0.00400	16,000
02/11/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.10800	0.13300	10,534
02/11/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.93000	0.98600	0
02/11/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.92900	1.98500	0
02/11/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.92900	2.98500	0
02/11/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00200	0.00300	0
02/11/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.09100	0.11300	0
02/11/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.88100	0.93700	0
02/11/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.87900	1.93500	0
02/11/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.87900	2.93500	0
02/11/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00300	0.00400	27,690
02/11/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00200	0.00300	4,400
02/11/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.07700	0.09600	0
02/11/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.83100	0.88700	0
02/11/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.82900	1.88500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.82900	2.88500	0
02/11/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00200	0.00200	0
02/11/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.06400	0.08100	0
02/11/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.78200	0.83800	0
02/11/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.77900	1.83500	0
02/11/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.77900	2.83500	0
02/11/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00100	0.00200	4,000
02/11/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.05300	0.06800	0
02/11/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.73300	0.78900	0
02/11/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.72900	1.78500	0
02/11/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.72900	2.78500	0
02/11/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.02500	0.03300	0
02/11/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.54200	0.59700	0
02/11/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.52900	1.58500	0
02/11/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.52900	2.58500	0
02/11/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.03100	0.03900	13,307

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.58900	0.64400	0
02/11/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.57900	1.63500	0
02/11/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.57900	2.63500	0
02/11/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00100	3,185
02/11/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.02100	0.02700	33,300
02/11/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.49600	0.55000	0
02/11/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.47900	1.53500	0
02/11/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.47900	2.53500	0
02/11/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00100	0.00200	0
02/11/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00600	0.00800	14,644
02/11/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.21200	0.25700	0
02/11/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.12900	1.18600	0
02/11/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.12900	2.18500	0
02/11/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.12900	3.18500	0
02/11/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00500	0.00600	30,000
02/11/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.18000	0.22200	30,000
02/11/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.07900	1.13600	0
02/11/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.07900	2.13500	0
02/11/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.07900	3.13500	0
02/11/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.04400	0.05700	0
02/11/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.68500	0.74000	0
02/11/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.67900	1.73500	0
02/11/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00700	0.00900	2,423
02/11/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
02/11/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
02/11/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.01000	0.01300	1,000
02/11/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.01400	0.01900	15,000
02/11/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
02/11/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.67900	2.73500	0
02/11/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.03700	0.04700	2,040
02/11/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.63700	0.69200	0
02/11/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.62900	1.68500	0
02/11/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.62900	2.68500	0
02/11/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.92900	3.98500	0
02/11/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
02/11/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.01700	0.02300	6,534
02/11/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.52100	2.46500	0
02/11/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.12100	2.06500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.07100	2.01500	0
02/11/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.07100	4.01500	0
02/11/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.07100	6.01500	0
02/11/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.07100	8.01500	0
02/11/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00800	0.00700	0
02/11/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.40800	0.36200	0
02/11/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.37200	1.31600	0
02/11/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.37100	3.31500	0
02/11/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.37100	5.31500	0
02/11/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.37100	7.31500	0
02/11/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.37100	9.31500	0
02/11/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.58800	0.53800	0
02/11/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.82100	1.76500	0
02/11/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.73100	0.67800	500
02/11/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	2.02100	1.96500	0
02/11/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.63500	0.58400	0
02/11/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.82800	0.77400	0
02/11/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.92100	1.86500	0
02/11/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.57100	2.51500	0
02/11/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.22100	2.16500	0
02/11/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00600	0.00500	0
02/11/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.36500	0.32200	0
02/11/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.32100	3.26500	0
02/11/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.32100	5.26500	0
02/11/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.32100	7.26500	0
02/11/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.32100	9.26500	0
02/11/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00100	0
02/11/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.10100	0.08700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.92600	0.87100	0
02/11/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.92100	2.86500	0
02/11/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.92100	4.86500	0
02/11/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.92100	6.86500	0
02/11/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.92100	8.86500	0
02/11/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
02/11/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.08300	0.07200	0
02/11/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.87700	0.82300	0
02/11/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.87100	2.81500	0
02/11/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.87100	4.81500	0
02/11/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.87100	6.81500	0
02/11/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.87100	8.81500	0
02/11/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.32200	1.26700	0
02/11/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.01700	0.01500	0
02/11/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.54200	0.49200	0
02/11/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.52200	1.46600	0
02/11/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.52100	3.46500	0
02/11/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.52100	5.46500	0
02/11/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.52100	7.46500	0
02/11/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.52100	9.46500	0
02/11/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.62100	1.56600	0
02/11/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.01000	0.00900	0
02/11/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.45200	0.40400	48,000
02/11/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.42200	1.36600	0
02/11/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.42100	3.36500	0
02/11/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.42100	5.36500	0
02/11/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.42100	7.36500	0
02/11/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.42100	9.36500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.01300	0.01200	0
02/11/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.49600	0.44800	0
02/11/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.47200	1.41600	0
02/11/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.47100	3.41500	0
02/11/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.47100	5.41500	0
02/11/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.47100	7.41500	0
02/11/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.47100	9.41500	0
02/11/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00400	0.00400	0
02/11/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.32400	0.28300	0
02/11/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.27200	1.21700	0
02/11/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.27100	3.21500	0
02/11/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.27100	5.21500	0
02/11/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.27100	7.21500	0
02/11/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.27100	9.21500	0
02/11/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
02/11/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.28500	0.24600	3,500
02/11/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.22300	1.16700	0
02/11/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.22100	3.16500	0
02/11/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.22100	5.16500	0
02/11/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.22100	7.16500	0
02/11/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.22100	9.16500	0
02/11/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
02/11/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.24800	0.21100	0
02/11/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.17300	1.11800	0
02/11/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.17100	3.11500	0
02/11/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.17100	5.11500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.17100	7.11500	0
02/11/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.17100	9.11500	0
02/11/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	1.02400	0.96900	0
02/11/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
02/11/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.21200	0.17800	100
02/11/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.12300	1.06800	0
02/11/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.12100	3.06500	0
02/11/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.12100	5.06500	0
02/11/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.12100	7.06500	0
02/11/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.12100	9.06500	0
02/11/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.17900	0.14800	0
02/11/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.07400	1.01900	0
02/11/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.07100	3.01500	0
02/11/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.07100	5.01500	0
02/11/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.07100	7.01500	0
02/11/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.07100	9.01500	0
02/11/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.14900	0.12500	0
02/11/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	3.02100	2.96500	0
02/11/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	5.02100	4.96500	0
02/11/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	7.02100	6.96500	0
02/11/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	9.02100	8.96500	0
02/11/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.57200	1.51600	0
02/11/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
02/11/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.12100	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.97500	0.92000	0
02/11/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.97100	2.91500	0
02/11/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.97100	4.91500	0
02/11/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.97100	6.91500	0
02/11/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.97100	8.91500	0
02/11/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.07220	7.12960	61,195
02/11/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.05900	0.06700	33,350
02/11/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.05500	0.06200	340
02/11/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.06400	0.07200	0
02/11/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.03100	0.03400	30,000
02/11/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
02/11/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.14900	0.16700	65
02/11/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.24300	0.27000	1,200
02/11/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.10800	0.12200	500
02/11/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.19000	0.21300	7,500
02/11/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.17500	0.19600	33,350
02/11/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.03500	0.03900	3,000
02/11/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.12700	0.14300	12,000
02/11/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.11700	0.13200	371
02/11/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.63600	0.59200	0
02/11/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.59500	0.55200	0
02/11/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.55500	0.51300	0
02/11/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.36300	1.30900	0
02/11/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.27100	0.24000	0
02/11/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.36800	0.33300	0
02/11/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.47700	0.43700	0
02/11/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.40300	0.36600	0
02/11/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.42900	3.37200	0
02/11/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.94200	0.89200	0
02/11/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.45900	1.40400	0
02/11/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.03300	0.98200	0
02/11/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.98700	0.93700	0
02/11/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.16490	7.22260	15,626
02/11/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.24100	0.26300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.22800	0.24800	0
02/11/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.25600	0.27800	0
02/11/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.60700	0.65100	0
02/11/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14200	0.12800	0
02/11/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.49100	0.45500	0
02/11/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.56300	0.52500	0
02/11/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.52600	0.49000	0
02/11/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.26540	7.32350	288
02/11/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.20700	0.22200	0
02/11/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.19900	0.21300	0
02/11/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.21600	0.23100	0
02/11/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.95100	0.90800	0
02/11/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.03400	0.99000	0
02/11/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.99200	0.94900	0
02/11/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.26220	9.31750	0
02/11/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.67200	1.71000	0
02/11/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.65500	1.69300	0
02/11/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.69000	1.72800	0
02/11/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.57800	1.56100	0
02/11/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.64300	1.62600	0
02/11/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.61000	1.59300	0
02/11/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.17110	11.28330	23,561
02/11/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.03700	0.05300	0
02/11/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.04200	0.05900	50
02/11/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	0.76600	0.67000	0
02/11/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.72100	0.62600	0
02/11/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.31150	11.42470	22,646
02/11/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.22900	0.26400	0
02/11/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.21600	0.25000	0
02/11/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.24200	0.27900	0
02/11/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.18300	0.21200	150
02/11/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.33600	0.38500	870
02/11/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.10100	0.11800	870

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.87200	0.78700	0
02/11/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.34000	1.24300	0
02/11/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.68100	0.60400	0
02/11/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.47500	0.41000	0
02/11/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.75500	0.67500	0
02/11/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.71800	0.63900	0
02/11/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.44830	11.56190	1,566
02/11/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.37200	0.41300	0
02/11/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.35700	0.39700	0
02/11/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.38700	0.42900	0
02/11/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.73900	0.66700	0
02/11/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.80900	0.73500	0
02/11/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.77400	0.70100	0
02/11/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08640	0.08730	875
02/11/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00245	0.00295	0
02/11/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00030	0.00038	0
02/11/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.01045	0.01133	0
02/11/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00005	0.00003	0
02/11/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.00990	0.00908	0
02/11/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00205	0.00165	0
02/11/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08770	0.08860	0
02/11/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00445	0.00493	0
02/11/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00164	0.00184	0
02/11/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01114	0.01196	0
02/11/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00044	0.00036	0
02/11/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01094	0.01024	0
02/11/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00375	0.00333	0
02/11/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.77250	9.77410	11,304
02/11/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	14.20	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
02/11/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00200	0.00200	0
02/11/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.04300	0.04700	0
02/11/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.59200	0.59500	0
02/11/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.57300	1.57400	0
02/11/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00200	0.00200	0
02/11/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.03700	0.04000	0
02/11/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.54600	0.55000	0
02/11/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.52300	1.52400	0
02/11/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00400	0.00500	0
02/11/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.09400	0.10000	0
02/11/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.82900	0.83100	0
02/11/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00600	0.00600	0
02/11/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.12700	0.13300	750
02/11/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.92600	0.92900	0
02/11/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.03200	0.03500	60
02/11/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.26200	0.26800	0
02/11/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.50200	0.50600	0
02/11/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.82300	1.82400	0
02/11/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	1.22300	1.22500	0
02/11/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.92300	1.92400	0
02/11/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00500	0.00600	0
02/11/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.10900	0.11500	0
02/11/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.87700	0.88000	0
02/11/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.87300	1.87400	0
02/11/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00400	0.00400	0
02/11/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.08100	0.08600	0
02/11/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.78000	0.78300	0
02/11/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.77300	1.77400	0
02/11/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	16.10	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
02/11/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00300	0.00300	0
02/11/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.05900	0.06400	375
02/11/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.68500	0.68800	0
02/11/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.67300	1.67400	0
02/11/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.02300	0.02500	0
02/11/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.41600	0.42100	0
02/11/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.37300	1.37500	0
02/11/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/11/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.01400	0.01600	0
02/11/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.29800	0.30400	0
02/11/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.07600	0.08000	0
02/11/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	0.79200	0.79200	0
02/11/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	1.77900	1.77700	0
02/11/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	2.77800	2.77600	0
02/11/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	4.77800	4.77600	0
02/11/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	6.77800	6.77600	0
02/11/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	8.77800	8.77600	0
02/11/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	10.77800	10.77600	0
02/11/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.04400	0.04700	0
02/11/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.65100	0.65100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.62900	1.62700	0
02/11/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.62800	2.62600	0
02/11/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.62800	4.62600	0
02/11/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.62800	6.62600	0
02/11/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.62800	8.62600	0
02/11/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.62800	10.62600	0
02/11/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00100	0.00000	0
02/11/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.01300	0.01400	0
02/11/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.38700	0.39000	0
02/11/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.33100	1.32900	0
02/11/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.32800	2.32600	0
02/11/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.32800	4.32600	0
02/11/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.32800	6.32600	0
02/11/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.32800	8.32600	0
02/11/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.32800	10.32600	0
02/11/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
02/11/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.00800	0.00900	0
02/11/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.30900	0.31200	0
02/11/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.23200	1.23000	0
02/11/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.22800	2.22600	0
02/11/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.22800	4.22600	0
02/11/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.17800	10.17600	0
02/11/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
02/11/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00500	0.00600	0
02/11/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.23700	0.24100	0
02/11/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.13300	1.13200	0
02/11/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.12800	2.12600	0
02/11/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.12800	4.12600	0
02/11/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.12800	6.12600	0
02/11/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.12800	8.12600	0
02/11/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.12800	10.12600	0
02/11/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
02/11/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.07800	4.07600	0
02/11/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.07800	6.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.07800	8.07600	0
02/11/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.07800	10.07600	0
02/11/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
02/11/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
02/11/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	0.56000	0.56100	0
02/11/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.17800	4.17600	0
02/11/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.17800	6.17600	0
02/11/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.17800	8.17600	0
02/11/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.03000	0.03200	1,125
02/11/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.09000	0.09400	750
02/11/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.22800	6.22600	0
02/11/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.22800	8.22600	0
02/11/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.22800	10.22600	0
02/11/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00400	0.00500	0
02/11/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.20500	0.20900	0
02/11/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.08400	1.08200	0
02/11/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.07800	2.07600	0
02/11/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.07800	3.07600	0
02/11/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.07800	5.07600	0
02/11/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.07800	7.07600	0
02/11/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.07800	9.07600	0
02/11/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.07800	11.07600	0
02/11/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.00700	0.00700	0
02/11/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.27200	0.27600	0
02/11/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.18200	1.18100	0
02/11/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.17800	2.17600	0
02/11/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.17800	3.17600	0
02/11/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.17800	5.17600	0
02/11/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.17800	7.17600	0
02/11/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.17800	9.17600	0
02/11/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.17800	11.17600	0
02/11/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
02/11/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.02400	0.02600	0
02/11/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.51500	0.51600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.48000	1.47800	0
02/11/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.47800	2.47600	0
02/11/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.47800	4.47600	0
02/11/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.47800	6.47600	0
02/11/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.47800	8.47600	0
02/11/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.47800	10.47600	0
02/11/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.27800	2.27600	0
02/11/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
02/11/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.02000	0.02100	0
02/11/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.47100	0.47300	0
02/11/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.43000	1.42800	0
02/11/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.42800	2.42600	0
02/11/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.42800	4.42600	0
02/11/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.42800	6.42600	0
02/11/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.42800	8.42600	0
02/11/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.42800	10.42600	0
02/11/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.89000	9.89140	11,404
02/11/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.35200	0.35600	0
02/11/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.32600	0.33100	0
02/11/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.37800	0.38300	0
02/11/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.53300	0.53700	10,429
02/11/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.15400	0.15800	14,937
02/11/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.13500	0.13800	4,508
02/11/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.23000	0.23500	100
02/11/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.44000	0.44400	0
02/11/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.74500	0.74700	0
02/11/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.66400	0.66700	0
02/11/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.23800	0.24200	0
02/11/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.14300	0.14600	0
02/11/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.28600	0.29000	0
02/11/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.26200	0.26500	0
02/11/2010	€ / R On 13 June 2011			Foreign Exchange Future	10.00370	10.00420	5,820
02/11/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.51200	0.51600	0
02/11/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.48500	0.48900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.54000	0.54400	0
02/11/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.28600	0.29000	0
02/11/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.33100	0.33500	0
02/11/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.30800	0.31200	0
02/11/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.93990	6.92150	14,515
02/11/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.12300	0.10900	0
02/11/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.09300	0.08800	200
02/11/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08300	0.08800	0
02/11/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.10300	0.11700	0
02/11/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.95120	6.93550	794
02/11/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.35200	0.34100	0
02/11/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.39000	0.37900	0
02/11/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.31400	0.30500	0
02/11/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11300	0.12000	0
02/11/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08900	0.09400	0
02/11/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10100	0.10600	0
02/11/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.95930	6.94390	70
02/11/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.44500	0.43400	0
02/11/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.40800	0.39800	0
02/11/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.48300	0.47200	0
02/11/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12400	0.12800	0
02/11/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14900	0.15400	0
02/11/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.13600	0.14000	0
02/11/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.96380	6.94970	149
02/11/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.49100	0.48200	0
02/11/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.45600	0.44800	0
02/11/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.52800	0.51800	0
02/11/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16400	0.16800	0
02/11/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19200	0.19800	0
02/11/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.17700	0.18200	0
02/11/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.44830	7.45140	0
02/11/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.91600	0.91700	0
02/11/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.89500	0.89600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.93700	0.93800	0
02/11/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.73900	0.73700	0
02/11/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.79700	0.79500	0
02/11/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.76800	0.76600	0
02/11/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.90190	6.92630	696
02/11/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00200	0.00300	0
02/11/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00200	0.00200	0
02/11/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00300	0.00300	0
02/11/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.75100	0.72700	0
02/11/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.85000	0.82600	0
02/11/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.80000	0.77700	0
02/11/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.97780	7.00270	0
02/11/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.16200	0.17000	0
02/11/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.18200	0.19100	0
02/11/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.14400	0.15200	0
02/11/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.26600	0.24900	0
02/11/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.20400	0.18800	0
02/11/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.23400	0.21700	0
02/11/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.13450	7.07230	150
02/11/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.18500	0.14500	0
02/11/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.15500	0.12300	0
02/11/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.21700	0.17500	0
02/11/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.08300	0.10300	0
02/11/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.12100	0.15100	0
02/11/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.10100	0.12300	0
02/11/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.23600	7.17280	0
02/11/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.25100	0.22400	0
02/11/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.23100	0.20700	0
02/11/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.27500	0.24400	0
02/11/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.23900	0.27100	0
02/11/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.29500	0.33400	0
02/11/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.26500	0.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
	Future Open Interest						444,877.00
	Option Open Interest						519,807.00
	Grand Total						964,684.00