



Currency Futures & Options Monthly Statistics

From: 01/09/2010 To: 01/09/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 September 2010			Foreign Exchange Future	7.30080	7.39220	239,585
01/09/2010	\$ / R On 13 September 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.85	C	Foreign Exchange Future	0.45300	0.54300	0
01/09/2010	\$ / R On 13 September 2010	5.85	C	Foreign Exchange Future	1.45100	1.54200	0
01/09/2010	\$ / R On 13 September 2010	4.85	C	Foreign Exchange Future	2.45100	2.54200	0
01/09/2010	\$ / R On 13 September 2010	3.85	C	Foreign Exchange Future	3.45100	3.54200	0
01/09/2010	\$ / R On 13 September 2010	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.80	C	Foreign Exchange Future	0.00300	0.00700	2,000
01/09/2010	\$ / R On 13 September 2010	6.80	C	Foreign Exchange Future	0.50200	0.59300	0
01/09/2010	\$ / R On 13 September 2010	5.80	C	Foreign Exchange Future	1.50100	1.59200	0
01/09/2010	\$ / R On 13 September 2010	4.80	C	Foreign Exchange Future	2.50100	2.59200	0
01/09/2010	\$ / R On 13 September 2010	3.80	C	Foreign Exchange Future	3.50100	3.59200	0
01/09/2010	\$ / R On 13 September 2010	7.85	C	Foreign Exchange Future	0.00200	0.00500	669
01/09/2010	\$ / R On 13 September 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.90	C	Foreign Exchange Future	0.00200	0.00400	2,771
01/09/2010	\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.40400	0.49400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 September 2010	5.90	C	Foreign Exchange Future	1.40100	1.49200	0
01/09/2010	\$ / R On 13 September 2010	4.90	C	Foreign Exchange Future	2.40100	2.49200	0
01/09/2010	\$ / R On 13 September 2010	3.90	C	Foreign Exchange Future	3.40100	3.49200	0
01/09/2010	\$ / R On 13 September 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.95	C	Foreign Exchange Future	0.00100	0.00300	100
01/09/2010	\$ / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.35600	0.44500	0
01/09/2010	\$ / R On 13 September 2010	5.95	C	Foreign Exchange Future	1.35100	1.44200	0
01/09/2010	\$ / R On 13 September 2010	4.95	C	Foreign Exchange Future	2.35100	2.44200	0
01/09/2010	\$ / R On 13 September 2010	3.95	C	Foreign Exchange Future	3.35100	3.44200	0
01/09/2010	\$ / R On 13 September 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	8.05	C	Foreign Exchange Future	0.00100	0.00200	0
01/09/2010	\$ / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.26300	0.34800	0
01/09/2010	\$ / R On 13 September 2010	6.05	C	Foreign Exchange Future	1.25100	1.34200	0
01/09/2010	\$ / R On 13 September 2010	5.05	C	Foreign Exchange Future	2.25100	2.34200	0
01/09/2010	\$ / R On 13 September 2010	4.05	C	Foreign Exchange Future	3.25100	3.34200	0
01/09/2010	\$ / R On 13 September 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	8.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	\$ / R On 13 September 2010	7.10	C	Foreign Exchange Future	0.21800	0.30200	0
01/09/2010	\$ / R On 13 September 2010	6.10	C	Foreign Exchange Future	1.20100	1.29200	0
01/09/2010	\$ / R On 13 September 2010	5.10	C	Foreign Exchange Future	2.20100	2.29200	0
01/09/2010	\$ / R On 13 September 2010	4.10	C	Foreign Exchange Future	3.20100	3.29200	0
01/09/2010	\$ / R On 13 September 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 September 2010	8.15	C	Foreign Exchange Future	0.00000	0.00100	0
01/09/2010	\$ / R On 13 September 2010	7.15	C	Foreign Exchange Future	0.17700	0.25700	0
01/09/2010	\$ / R On 13 September 2010	6.15	C	Foreign Exchange Future	1.15100	1.24200	0
01/09/2010	\$ / R On 13 September 2010	5.15	C	Foreign Exchange Future	2.15100	2.24200	0
01/09/2010	\$ / R On 13 September 2010	4.15	C	Foreign Exchange Future	3.15100	3.24200	0
01/09/2010	\$ / R On 13 September 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.30	C	Foreign Exchange Future	0.07400	0.13700	0
01/09/2010	\$ / R On 13 September 2010	6.30	C	Foreign Exchange Future	1.00100	1.09200	0
01/09/2010	\$ / R On 13 September 2010	5.30	C	Foreign Exchange Future	2.00100	2.09200	0
01/09/2010	\$ / R On 13 September 2010	4.30	C	Foreign Exchange Future	3.00100	3.09200	0
01/09/2010	\$ / R On 13 September 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	8.25	C	Foreign Exchange Future	0.00000	0.00100	55,000
01/09/2010	\$ / R On 13 September 2010	7.25	C	Foreign Exchange Future	0.10400	0.17400	0
01/09/2010	\$ / R On 13 September 2010	6.25	C	Foreign Exchange Future	1.05100	1.14200	0
01/09/2010	\$ / R On 13 September 2010	5.25	C	Foreign Exchange Future	2.05100	2.14200	0
01/09/2010	\$ / R On 13 September 2010	4.25	C	Foreign Exchange Future	3.05100	3.14200	0
01/09/2010	\$ / R On 13 September 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	585
01/09/2010	\$ / R On 13 September 2010	7.40	C	Foreign Exchange Future	0.04000	0.07600	0
01/09/2010	\$ / R On 13 September 2010	6.40	C	Foreign Exchange Future	0.90100	0.99200	0
01/09/2010	\$ / R On 13 September 2010	5.40	C	Foreign Exchange Future	1.90100	1.99200	0
01/09/2010	\$ / R On 13 September 2010	4.40	C	Foreign Exchange Future	2.90100	2.99200	0
01/09/2010	\$ / R On 13 September 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	1,000
01/09/2010	\$ / R On 13 September 2010	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	13.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 September 2010	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.70	C	Foreign Exchange Future	0.00600	0.01300	0
01/09/2010	\$ / R On 13 September 2010	6.70	C	Foreign Exchange Future	0.60100	0.69200	0
01/09/2010	\$ / R On 13 September 2010	5.70	C	Foreign Exchange Future	1.60100	1.69200	0
01/09/2010	\$ / R On 13 September 2010	4.70	C	Foreign Exchange Future	2.60100	2.69200	0
01/09/2010	\$ / R On 13 September 2010	3.70	C	Foreign Exchange Future	3.60100	3.69200	0
01/09/2010	\$ / R On 13 September 2010	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.75	C	Foreign Exchange Future	0.00400	0.00900	1,200
01/09/2010	\$ / R On 13 September 2010	6.75	C	Foreign Exchange Future	0.55200	0.64200	0
01/09/2010	\$ / R On 13 September 2010	5.75	C	Foreign Exchange Future	1.55100	1.64200	0
01/09/2010	\$ / R On 13 September 2010	4.75	C	Foreign Exchange Future	2.55100	2.64200	0
01/09/2010	\$ / R On 13 September 2010	3.75	C	Foreign Exchange Future	3.55100	3.64200	0
01/09/2010	\$ / R On 13 September 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	8.00	C	Foreign Exchange Future	0.00100	0.00200	20,500
01/09/2010	\$ / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.30900	0.39600	0
01/09/2010	\$ / R On 13 September 2010	6.00	C	Foreign Exchange Future	1.30100	1.39200	0
01/09/2010	\$ / R On 13 September 2010	5.00	C	Foreign Exchange Future	2.30100	2.39200	0
01/09/2010	\$ / R On 13 September 2010	4.00	C	Foreign Exchange Future	3.30100	3.39200	0
01/09/2010	\$ / R On 13 September 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	8.20	C	Foreign Exchange Future	0.00000	0.00100	0
01/09/2010	\$ / R On 13 September 2010	7.20	C	Foreign Exchange Future	0.13800	0.21400	0
01/09/2010	\$ / R On 13 September 2010	6.20	C	Foreign Exchange Future	1.10100	1.19200	0
01/09/2010	\$ / R On 13 September 2010	5.20	C	Foreign Exchange Future	2.10100	2.19200	0
01/09/2010	\$ / R On 13 September 2010	4.20	C	Foreign Exchange Future	3.10100	3.19200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 September 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	3,000
01/09/2010	\$ / R On 13 September 2010	7.35	C	Foreign Exchange Future	0.05500	0.10400	1,500
01/09/2010	\$ / R On 13 September 2010	6.35	C	Foreign Exchange Future	0.95100	1.04200	0
01/09/2010	\$ / R On 13 September 2010	5.35	C	Foreign Exchange Future	1.95100	2.04200	0
01/09/2010	\$ / R On 13 September 2010	4.35	C	Foreign Exchange Future	2.95100	3.04200	0
01/09/2010	\$ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	500
01/09/2010	\$ / R On 13 September 2010	8.70	C	Foreign Exchange Future	0.00000	0.00000	3,000
01/09/2010	\$ / R On 13 September 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	500
01/09/2010	\$ / R On 13 September 2010	7.60	C	Foreign Exchange Future	0.01100	0.02300	100
01/09/2010	\$ / R On 13 September 2010	7.65	C	Foreign Exchange Future	0.00800	0.01700	0
01/09/2010	\$ / R On 13 September 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	500
01/09/2010	\$ / R On 13 September 2010	7.50	C	Foreign Exchange Future	0.02100	0.04300	0
01/09/2010	\$ / R On 13 September 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	1,000
01/09/2010	\$ / R On 13 September 2010	8.60	P	Foreign Exchange Future	1.29900	1.20800	0
01/09/2010	\$ / R On 13 September 2010	7.60	P	Foreign Exchange Future	0.31000	0.23100	100
01/09/2010	\$ / R On 13 September 2010	7.50	P	Foreign Exchange Future	0.22000	0.15100	0
01/09/2010	\$ / R On 13 September 2010	7.65	P	Foreign Exchange Future	0.35700	0.27500	0
01/09/2010	\$ / R On 13 September 2010	8.50	P	Foreign Exchange Future	1.19900	1.10800	0
01/09/2010	\$ / R On 13 September 2010	9.00	P	Foreign Exchange Future	1.69900	1.60800	0
01/09/2010	\$ / R On 13 September 2010	9.10	P	Foreign Exchange Future	1.79900	1.70800	0
01/09/2010	\$ / R On 13 September 2010	8.70	P	Foreign Exchange Future	1.39900	1.30800	0
01/09/2010	\$ / R On 13 September 2010	9.15	P	Foreign Exchange Future	1.84900	1.75800	0
01/09/2010	\$ / R On 13 September 2010	8.55	P	Foreign Exchange Future	1.24900	1.15800	0
01/09/2010	\$ / R On 13 September 2010	9.30	P	Foreign Exchange Future	1.99900	1.90800	0
01/09/2010	\$ / R On 13 September 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.35	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
01/09/2010	\$ / R On 13 September 2010	7.35	P	Foreign Exchange Future	0.10400	0.06200	100
01/09/2010	\$ / R On 13 September 2010	8.35	P	Foreign Exchange Future	1.04900	0.95800	0
01/09/2010	\$ / R On 13 September 2010	10.35	P	Foreign Exchange Future	3.04900	2.95800	0
01/09/2010	\$ / R On 13 September 2010	12.35	P	Foreign Exchange Future	5.04900	4.95800	0
01/09/2010	\$ / R On 13 September 2010	14.35	P	Foreign Exchange Future	7.04900	6.95800	0
01/09/2010	\$ / R On 13 September 2010	16.35	P	Foreign Exchange Future	9.04900	8.95800	0
01/09/2010	\$ / R On 13 September 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.20	P	Foreign Exchange Future	0.03700	0.02200	15,000
01/09/2010	\$ / R On 13 September 2010	8.20	P	Foreign Exchange Future	0.89900	0.80900	0
01/09/2010	\$ / R On 13 September 2010	10.20	P	Foreign Exchange Future	2.89900	2.80800	0
01/09/2010	\$ / R On 13 September 2010	12.20	P	Foreign Exchange Future	4.89900	4.80800	0
01/09/2010	\$ / R On 13 September 2010	14.20	P	Foreign Exchange Future	6.89900	6.80800	0
01/09/2010	\$ / R On 13 September 2010	16.20	P	Foreign Exchange Future	8.89900	8.80800	0
01/09/2010	\$ / R On 13 September 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.00800	0.00400	0
01/09/2010	\$ / R On 13 September 2010	8.00	P	Foreign Exchange Future	0.70000	0.61000	0
01/09/2010	\$ / R On 13 September 2010	10.00	P	Foreign Exchange Future	2.69900	2.60800	0
01/09/2010	\$ / R On 13 September 2010	12.00	P	Foreign Exchange Future	4.69900	4.60800	0
01/09/2010	\$ / R On 13 September 2010	14.00	P	Foreign Exchange Future	6.69900	6.60800	0
01/09/2010	\$ / R On 13 September 2010	16.00	P	Foreign Exchange Future	8.69900	8.60800	0
01/09/2010	\$ / R On 13 September 2010	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.75	P	Foreign Exchange Future	0.45300	0.36700	0
01/09/2010	\$ / R On 13 September 2010	9.75	P	Foreign Exchange Future	2.44900	2.35800	0
01/09/2010	\$ / R On 13 September 2010	11.75	P	Foreign Exchange Future	4.44900	4.35800	0
01/09/2010	\$ / R On 13 September 2010	13.75	P	Foreign Exchange Future	6.44900	6.35800	0
01/09/2010	\$ / R On 13 September 2010	15.75	P	Foreign Exchange Future	8.44900	8.35800	0
01/09/2010	\$ / R On 13 September 2010	3.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 September 2010	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.70	P	Foreign Exchange Future	0.40500	0.32100	0
01/09/2010	\$ / R On 13 September 2010	9.70	P	Foreign Exchange Future	2.39900	2.30800	0
01/09/2010	\$ / R On 13 September 2010	11.70	P	Foreign Exchange Future	4.39900	4.30800	0
01/09/2010	\$ / R On 13 September 2010	13.70	P	Foreign Exchange Future	6.39900	6.30800	0
01/09/2010	\$ / R On 13 September 2010	15.70	P	Foreign Exchange Future	8.39900	8.30800	0
01/09/2010	\$ / R On 13 September 2010	8.30	P	Foreign Exchange Future	0.99900	0.90800	0
01/09/2010	\$ / R On 13 September 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.40	P	Foreign Exchange Future	0.13900	0.08400	0
01/09/2010	\$ / R On 13 September 2010	8.40	P	Foreign Exchange Future	1.09900	1.00800	0
01/09/2010	\$ / R On 13 September 2010	10.40	P	Foreign Exchange Future	3.09900	3.00800	0
01/09/2010	\$ / R On 13 September 2010	12.40	P	Foreign Exchange Future	5.09900	5.00800	0
01/09/2010	\$ / R On 13 September 2010	14.40	P	Foreign Exchange Future	7.09900	7.00800	0
01/09/2010	\$ / R On 13 September 2010	16.40	P	Foreign Exchange Future	9.09900	9.00800	0
01/09/2010	\$ / R On 13 September 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.25	P	Foreign Exchange Future	0.05300	0.03200	0
01/09/2010	\$ / R On 13 September 2010	8.25	P	Foreign Exchange Future	0.94900	0.85900	0
01/09/2010	\$ / R On 13 September 2010	10.25	P	Foreign Exchange Future	2.94900	2.85800	0
01/09/2010	\$ / R On 13 September 2010	12.25	P	Foreign Exchange Future	4.94900	4.85800	0
01/09/2010	\$ / R On 13 September 2010	14.25	P	Foreign Exchange Future	6.94900	6.85800	0
01/09/2010	\$ / R On 13 September 2010	16.25	P	Foreign Exchange Future	8.94900	8.85800	0
01/09/2010	\$ / R On 13 September 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.30	P	Foreign Exchange Future	0.07300	0.04500	100
01/09/2010	\$ / R On 13 September 2010	10.30	P	Foreign Exchange Future	2.99900	2.90800	0
01/09/2010	\$ / R On 13 September 2010	12.30	P	Foreign Exchange Future	4.99900	4.90800	0
01/09/2010	\$ / R On 13 September 2010	14.30	P	Foreign Exchange Future	6.99900	6.90800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 September 2010	16.30	P	Foreign Exchange Future	8.99900	8.90800	0
01/09/2010	\$ / R On 13 September 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.15	P	Foreign Exchange Future	0.02600	0.01500	0
01/09/2010	\$ / R On 13 September 2010	8.15	P	Foreign Exchange Future	0.84900	0.75900	0
01/09/2010	\$ / R On 13 September 2010	10.15	P	Foreign Exchange Future	2.84900	2.75800	0
01/09/2010	\$ / R On 13 September 2010	12.15	P	Foreign Exchange Future	4.84900	4.75800	0
01/09/2010	\$ / R On 13 September 2010	14.15	P	Foreign Exchange Future	6.84900	6.75800	0
01/09/2010	\$ / R On 13 September 2010	16.15	P	Foreign Exchange Future	8.84900	8.75800	0
01/09/2010	\$ / R On 13 September 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.10	P	Foreign Exchange Future	0.01700	0.01000	0
01/09/2010	\$ / R On 13 September 2010	8.10	P	Foreign Exchange Future	0.80000	0.70900	0
01/09/2010	\$ / R On 13 September 2010	10.10	P	Foreign Exchange Future	2.79900	2.70800	0
01/09/2010	\$ / R On 13 September 2010	12.10	P	Foreign Exchange Future	4.79900	4.70800	0
01/09/2010	\$ / R On 13 September 2010	14.10	P	Foreign Exchange Future	6.79900	6.70800	0
01/09/2010	\$ / R On 13 September 2010	16.10	P	Foreign Exchange Future	8.79900	8.70800	0
01/09/2010	\$ / R On 13 September 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.01200	0.00600	0
01/09/2010	\$ / R On 13 September 2010	8.05	P	Foreign Exchange Future	0.75000	0.66000	0
01/09/2010	\$ / R On 13 September 2010	10.05	P	Foreign Exchange Future	2.74900	2.65800	0
01/09/2010	\$ / R On 13 September 2010	12.05	P	Foreign Exchange Future	4.74900	4.65800	0
01/09/2010	\$ / R On 13 September 2010	14.05	P	Foreign Exchange Future	6.74900	6.65800	0
01/09/2010	\$ / R On 13 September 2010	16.05	P	Foreign Exchange Future	8.74900	8.65800	0
01/09/2010	\$ / R On 13 September 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.00500	0.00300	0
01/09/2010	\$ / R On 13 September 2010	7.95	P	Foreign Exchange Future	0.65000	0.56100	0
01/09/2010	\$ / R On 13 September 2010	9.95	P	Foreign Exchange Future	2.64900	2.55800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 September 2010	11.95	P	Foreign Exchange Future	4.64900	4.55800	0
01/09/2010	\$ / R On 13 September 2010	13.95	P	Foreign Exchange Future	6.64900	6.55800	0
01/09/2010	\$ / R On 13 September 2010	15.95	P	Foreign Exchange Future	8.64900	8.55800	0
01/09/2010	\$ / R On 13 September 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.00300	0.00200	0
01/09/2010	\$ / R On 13 September 2010	7.90	P	Foreign Exchange Future	0.60100	0.51200	0
01/09/2010	\$ / R On 13 September 2010	9.90	P	Foreign Exchange Future	2.59900	2.50800	0
01/09/2010	\$ / R On 13 September 2010	11.90	P	Foreign Exchange Future	4.59900	4.50800	0
01/09/2010	\$ / R On 13 September 2010	13.90	P	Foreign Exchange Future	6.59900	6.50800	0
01/09/2010	\$ / R On 13 September 2010	15.90	P	Foreign Exchange Future	8.59900	8.50800	0
01/09/2010	\$ / R On 13 September 2010	7.85	P	Foreign Exchange Future	0.55100	0.46300	0
01/09/2010	\$ / R On 13 September 2010	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	\$ / R On 13 September 2010	7.80	P	Foreign Exchange Future	0.50200	0.41500	0
01/09/2010	\$ / R On 13 September 2010	9.80	P	Foreign Exchange Future	2.49900	2.40800	0
01/09/2010	\$ / R On 13 September 2010	11.80	P	Foreign Exchange Future	4.49900	4.40800	0
01/09/2010	\$ / R On 13 September 2010	13.80	P	Foreign Exchange Future	6.49900	6.40800	0
01/09/2010	\$ / R On 13 September 2010	15.80	P	Foreign Exchange Future	8.49900	8.40800	0
01/09/2010	\$ / R On 13 September 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 September 2010	6.85	P	Foreign Exchange Future	0.00200	0.00100	0
01/09/2010	\$ / R On 13 September 2010	9.85	P	Foreign Exchange Future	2.54900	2.45800	0
01/09/2010	\$ / R On 13 September 2010	11.85	P	Foreign Exchange Future	4.54900	4.45800	0
01/09/2010	\$ / R On 13 September 2010	13.85	P	Foreign Exchange Future	6.54900	6.45800	0
01/09/2010	\$ / R On 13 September 2010	15.85	P	Foreign Exchange Future	8.54900	8.45800	0
01/09/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.40880	7.50170	94,256
01/09/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00500	0.00800	0
01/09/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.09700	0.11500	1,000
01/09/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.53000	0.60300	0
01/09/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.46100	1.55400	0
01/09/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.45900	2.55200	0
01/09/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.45900	3.55200	0
01/09/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.04000	0.04800	0
01/09/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00500	0.00700	300
01/09/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.49200	0.56300	0
01/09/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.41200	1.50400	0
01/09/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.40900	2.50200	0
01/09/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.40900	3.50200	0
01/09/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00400	0.00600	0
01/09/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.08300	0.09900	16,000
01/09/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.45500	0.52400	0
01/09/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	1.36200	1.45400	0
01/09/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	2.35900	2.45200	0
01/09/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	3.35900	3.45200	0
01/09/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00400	0.00600	0
01/09/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.07700	0.09100	0
01/09/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.42100	0.48600	0
01/09/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	1.31200	1.40400	0
01/09/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	2.30900	2.40200	0
01/09/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	3.30900	3.40200	0
01/09/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.09000	0.10700	27,690

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00400	0.00500	0
01/09/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.07100	0.08500	4,400
01/09/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.38700	0.45000	0
01/09/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	1.26300	1.35500	0
01/09/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	2.25900	2.35200	0
01/09/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	3.25900	3.35200	0
01/09/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00300	0.00500	0
01/09/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.06600	0.07800	0
01/09/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.35600	0.41600	0
01/09/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	1.21300	1.30500	0
01/09/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	2.20900	2.30200	0
01/09/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	3.20900	3.30200	0
01/09/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00300	0.00400	0
01/09/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.06100	0.07300	4,000
01/09/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.32600	0.38300	0
01/09/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	1.16400	1.25600	0
01/09/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	2.15900	2.25200	0
01/09/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	3.15900	3.25200	0
01/09/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00200	0.00300	0
01/09/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.04600	0.05500	0
01/09/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.22600	0.26700	0
01/09/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.96800	1.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.96000	2.05200	0
01/09/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.95900	3.05200	0
01/09/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00200	0.00300	0
01/09/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.04900	0.05900	0
01/09/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.24600	0.29400	7,307
01/09/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	1.01600	1.10700	0
01/09/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	2.00900	2.10200	0
01/09/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	3.00900	3.10200	0
01/09/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.03700	0.04500	3,185
01/09/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00200	0.00300	0
01/09/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.04200	0.05100	0
01/09/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.20700	0.24200	33,300
01/09/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.92100	1.00900	0
01/09/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.91000	2.00200	0
01/09/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.90900	3.00200	0
01/09/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.05700	0.06800	0
01/09/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00700	0.00900	0
01/09/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.11500	0.13600	14,644
01/09/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.60900	0.68700	0
01/09/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.56100	1.65300	0
01/09/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.55900	2.65200	0
01/09/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.55900	3.65200	0
01/09/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.19000	0.22300	4,000
01/09/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.01800	0.02300	0
01/09/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.01100	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.12500	0.14700	500
01/09/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.02500	0.03100	30,000
01/09/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.02900	0.03500	15,000
01/09/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.14700	0.17300	1,000
01/09/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.17500	0.20500	15,000
01/09/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.02300	0.02800	20,000
01/09/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00600	0.00800	0
01/09/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.10600	0.12500	30,000
01/09/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.56900	0.64500	0
01/09/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.51100	1.60300	0
01/09/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.50900	2.60200	0
01/09/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.50900	3.60200	0
01/09/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00300	0.00400	0
01/09/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.29700	0.35100	0
01/09/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	1.11400	1.20600	0
01/09/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	2.10900	2.20200	0
01/09/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	3.10900	3.20200	0
01/09/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00300	0.00400	0
01/09/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.05300	0.06300	0
01/09/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.27100	0.32200	0
01/09/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	1.06500	1.15700	0
01/09/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	2.05900	2.15200	0
01/09/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	3.05900	3.15200	0
01/09/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.02100	0.02700	0
01/09/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	4.35900	4.45200	0
01/09/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.02000	0.02500	500
01/09/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.01200	0.01700	0
01/09/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.10300	2.01500	0
01/09/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	1.71100	1.62300	0
01/09/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	1.66200	1.57500	0
01/09/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	3.64200	3.54900	0
01/09/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	5.64100	5.54800	0
01/09/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	7.64100	7.54800	0
01/09/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00600	0.00500	0
01/09/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.21200	0.17000	0
01/09/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	0.99400	0.91100	0
01/09/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	2.94400	2.85200	0
01/09/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	4.94100	4.84800	0
01/09/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	6.94100	6.84800	0
01/09/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	8.94100	8.84800	0
01/09/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00500	0.00400	0
01/09/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.18800	0.14900	0
01/09/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	2.89400	2.80200	0
01/09/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	4.89100	4.79800	0
01/09/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	6.89100	6.79800	0
01/09/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	8.89100	8.79800	0
01/09/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00200	0.00100	0
01/09/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.06000	0.04300	0
01/09/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.59700	0.52300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.49700	2.40600	0
01/09/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.49100	4.39800	0
01/09/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.49100	6.39800	0
01/09/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.49100	8.39800	0
01/09/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.33100	0.27100	0
01/09/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.42000	1.33300	0
01/09/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.43800	0.37100	500
01/09/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	1.61400	1.52600	0
01/09/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.36600	0.30300	0
01/09/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.51600	0.44500	0
01/09/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.51600	1.42900	0
01/09/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.15200	2.06400	0
01/09/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	1.80900	1.72100	0
01/09/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
01/09/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.05000	0.03500	0
01/09/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.55600	0.48400	0
01/09/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.44800	2.35700	0
01/09/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.44100	4.34800	0
01/09/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.44100	6.34800	0
01/09/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.44100	8.34800	0
01/09/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	0.94800	0.86600	0
01/09/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.01200	0.00700	0
01/09/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.29800	0.24000	0
01/09/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.13300	1.04900	0
01/09/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.09300	3.00100	0
01/09/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.09100	4.99800	0
01/09/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.09100	6.99800	0
01/09/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.09100	8.99800	0
01/09/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.22800	1.14300	0
01/09/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00700	0.00500	0
01/09/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.23700	0.19200	48,000
01/09/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.04000	0.95700	0
01/09/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	2.99300	2.90100	0
01/09/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	4.99100	4.89800	0
01/09/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	6.99100	6.89800	0
01/09/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	8.99100	8.89800	0
01/09/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00900	0.00600	0
01/09/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.26700	0.21500	0
01/09/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.08700	1.00300	0
01/09/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.04300	2.95100	0
01/09/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.04100	4.94800	0
01/09/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.04100	6.94800	0
01/09/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.04100	8.94800	0
01/09/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00500	0.00400	0
01/09/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.16700	0.13100	0
01/09/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.90200	0.82100	0
01/09/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	2.84400	2.75200	0
01/09/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	4.84100	4.74800	0
01/09/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	6.84100	6.74800	0
01/09/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	8.84100	8.74800	0
01/09/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00400	0.00300	0
01/09/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.14700	0.11400	0
01/09/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.85700	0.77600	0
01/09/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	2.79400	2.70300	0
01/09/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	4.79100	4.69800	0
01/09/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	6.79100	6.69800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	8.79100	8.69800	0
01/09/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00400	0.00300	0
01/09/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.12800	0.09800	0
01/09/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	0.81200	0.73300	0
01/09/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	2.74500	2.65300	0
01/09/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	4.74100	4.64800	0
01/09/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	6.74100	6.64800	0
01/09/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	8.74100	8.64800	0
01/09/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.68100	0.60500	0
01/09/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00300	0.00200	0
01/09/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11200	0.08400	0
01/09/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.76800	0.68900	0
01/09/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	2.69500	2.60400	0
01/09/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	4.69100	4.59800	0
01/09/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	6.69100	6.59800	0
01/09/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	8.69100	8.59800	0
01/09/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00300	0.00200	0
01/09/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.09600	0.07200	0
01/09/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	0.72400	0.64700	0
01/09/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	2.64500	2.55400	0
01/09/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	4.64100	4.54800	0
01/09/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	6.64100	6.54800	0
01/09/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	8.64100	8.54800	0
01/09/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00300	0.00200	0
01/09/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.08300	0.06100	0
01/09/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.59600	2.50500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.59100	4.49800	0
01/09/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.59100	6.49800	0
01/09/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.59100	8.49800	0
01/09/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.18100	1.09600	0
01/09/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
01/09/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.07100	0.05100	0
01/09/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.63800	0.56300	0
01/09/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.54600	2.45600	0
01/09/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.54100	4.44800	0
01/09/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.54100	6.44800	0
01/09/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.54100	8.44800	0
01/09/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.51340	7.60730	10,584
01/09/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.19900	0.22300	33,350
01/09/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.18900	0.21100	340
01/09/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.21100	0.23500	0
01/09/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.12000	0.13600	30,000
01/09/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.33000	0.36900	371
01/09/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02200	0.02900	30,000
01/09/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.44900	0.50400	33,350
01/09/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.13200	0.14900	3,000
01/09/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.34900	0.39400	12,000
01/09/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.36700	0.31200	0
01/09/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.33600	0.28700	0
01/09/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.01900	0.94200	0
01/09/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.23600	0.19700	0
01/09/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.00900	2.92200	0
01/09/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.64800	0.57800	0
01/09/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.10700	1.02900	0
01/09/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.72600	0.65400	0
01/09/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.68600	0.61600	0
01/09/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.61770	7.71290	8,975
01/09/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.50200	0.55200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.47800	0.52600	0
01/09/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.52700	0.58000	0
01/09/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.30900	0.26700	0
01/09/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.36000	0.31300	0
01/09/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.33400	0.28900	0
01/09/2010	£ / R On 13 September 2010			Foreign Exchange Future	11.29010	11.37140	22,384
01/09/2010	£ / R On 13 September 2010	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	£ / R On 13 September 2010	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	£ / R On 13 September 2010	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	£ / R On 13 September 2010	12.00	C	Foreign Exchange Future	0.00600	0.00900	0
01/09/2010	£ / R On 13 September 2010	12.75	P	Foreign Exchange Future	1.46100	1.38000	0
01/09/2010	£ / R On 13 September 2010	12.00	P	Foreign Exchange Future	0.71600	0.63800	0
01/09/2010	£ / R On 13 September 2010	12.70	P	Foreign Exchange Future	1.41100	1.33000	0
01/09/2010	£ / R On 13 September 2010	12.80	P	Foreign Exchange Future	1.51100	1.43000	0
01/09/2010	£ / R On 13 December 2010			Foreign Exchange Future	11.45010	11.53290	13,596
01/09/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.21900	0.24100	0
01/09/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.23200	0.25500	50
01/09/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	0.66900	0.60800	0
01/09/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.63200	0.57200	0
01/09/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.60580	11.68890	1,560
01/09/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.44300	0.47200	0
01/09/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.42700	0.45400	0
01/09/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.25500	0.27100	870
01/09/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.46100	0.49100	0
01/09/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.58600	0.62800	870
01/09/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.19900	1.13200	0
01/09/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.60500	0.55200	0
01/09/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.43000	0.38900	0
01/09/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.67100	0.61500	0
01/09/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.63700	0.58300	0
01/09/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.76080	11.85000	0
01/09/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.60500	0.00000	0
01/09/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.58600	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.62300	0.00000	0
01/09/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.66200	0.00000	0
01/09/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.72500	0.00000	0
01/09/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.69400	0.00000	0
01/09/2010	¥ / R On 13 September 2010			Foreign Exchange Future	0.08630	0.08780	373
01/09/2010	¥ / R On 13 September 2010	0.08	C	Foreign Exchange Future	0.00374	0.00510	0
01/09/2010	¥ / R On 13 September 2010	0.08	P	Foreign Exchange Future	0.00034	0.00020	0
01/09/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08770	0.08920	391
01/09/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00439	0.00525	0
01/09/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00147	0.00179	0
01/09/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.01194	0.01336	0
01/09/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00024	0.00016	0
01/09/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.00977	0.00859	0
01/09/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00269	0.00205	0
01/09/2010	€ / R On 13 September 2010			Foreign Exchange Future	9.36280	9.39540	19,982
01/09/2010	€ / R On 13 September 2010	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 September 2010	10.20	C	Foreign Exchange Future	0.00100	0.00200	0
01/09/2010	€ / R On 13 September 2010	9.80	C	Foreign Exchange Future	0.00800	0.01100	750
01/09/2010	€ / R On 13 September 2010	9.30	C	Foreign Exchange Future	0.12100	0.15000	0
01/09/2010	€ / R On 13 September 2010	10.50	C	Foreign Exchange Future	0.00000	0.00100	2,530
01/09/2010	€ / R On 13 September 2010	10.00	C	Foreign Exchange Future	0.00300	0.00400	2,000
01/09/2010	€ / R On 13 September 2010	9.80	P	Foreign Exchange Future	0.44500	0.41600	0
01/09/2010	€ / R On 13 September 2010	10.00	P	Foreign Exchange Future	0.64000	0.60900	0
01/09/2010	€ / R On 13 September 2010	9.30	P	Foreign Exchange Future	0.05800	0.05500	1,500
01/09/2010	€ / R On 13 September 2010	10.20	P	Foreign Exchange Future	0.83800	0.80700	0
01/09/2010	€ / R On 13 September 2010	10.50	P	Foreign Exchange Future	1.13700	1.10600	0
01/09/2010	€ / R On 13 September 2010	11.66	P	Foreign Exchange Future	2.30200	2.27000	0
01/09/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.49960	9.53310	8,475
01/09/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00800	0.00900	0
01/09/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.03200	0.03400	0
01/09/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.10200	0.10800	0
01/09/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.44600	0.46800	0
01/09/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.30800	1.34100	0
01/09/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.01000	0.01100	0
01/09/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00700	0.00800	0
01/09/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.03000	0.03200	0
01/09/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.09600	0.10100	0
01/09/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.41500	0.43600	0
01/09/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	1.25900	1.29200	0
01/09/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00200	0.00300	0
01/09/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.01200	0.01300	0
01/09/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.04100	0.04400	0
01/09/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.14500	0.15300	0
01/09/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.62500	0.65100	0
01/09/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00300	0.00300	0
01/09/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.01400	0.01500	0
01/09/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.04600	0.04900	0
01/09/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.16700	0.17600	750
01/09/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.70500	0.73200	0
01/09/2010	€ / 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
01/09/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.01100	0.01200	0
01/09/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.03900	0.04200	0
01/09/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.13500	0.14200	0
01/09/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.58700	0.61200	0
01/09/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.50500	1.53800	0
01/09/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00900	0.01000	0
01/09/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.03500	0.03700	0
01/09/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.11700	0.12400	375
01/09/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.51400	0.53700	0
01/09/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.40600	1.44000	0
01/09/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00600	0.00600	0
01/09/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.02600	0.02800	0
01/09/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.07900	0.08300	0
01/09/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.32800	0.34700	0
01/09/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	1.11200	1.14500	0
01/09/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00500	0.00500	0
01/09/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.02200	0.02500	0
01/09/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.06500	0.06900	0
01/09/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.25800	0.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.96900	0.99900	0
01/09/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.65400	1.68700	0
01/09/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.01300	0.01400	0
01/09/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.04300	0.04600	0
01/09/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.15500	0.16400	0
01/09/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.66500	0.69100	0
01/09/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.60400	1.63700	0
01/09/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.09000	0.09500	60
01/09/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.24000	0.25200	0
01/09/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.38400	0.40500	0
01/09/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.55500	1.58800	0
01/09/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00500	0.00500	0
01/09/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	0.89000	0.86200	0
01/09/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.45100	4.41800	0
01/09/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.45000	6.41700	0
01/09/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.45000	8.41700	0
01/09/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.18400	0.17200	1,125
01/09/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.34000	0.31900	750
01/09/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.45000	10.41700	0
01/09/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00400	0.00400	0
01/09/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.06500	0.05800	0
01/09/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.55500	0.53100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.44300	1.41300	0
01/09/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.41300	2.38100	0
01/09/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.40100	4.36800	0
01/09/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.40000	6.36700	0
01/09/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.40000	8.36700	0
01/09/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.40000	10.36700	0
01/09/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00400	0.00400	0
01/09/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.35100	4.31800	0
01/09/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.35000	6.31700	0
01/09/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.35000	8.31700	0
01/09/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.35000	10.31700	0
01/09/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.01900	0.01600	0
01/09/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.30800	0.28800	0
01/09/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.11500	1.08600	0
01/09/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.07200	2.04200	0
01/09/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.05500	3.02200	0
01/09/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.05000	5.01700	0
01/09/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.05000	7.01700	0
01/09/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.05000	9.01700	0
01/09/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.05000	11.01700	0
01/09/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.01200	0.01200	0
01/09/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.22800	0.21400	0
01/09/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	0.97900	0.95000	0
01/09/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	1.92600	1.89500	0
01/09/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	2.90600	2.87300	0
01/09/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	4.90000	4.86700	0
01/09/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	6.90000	6.86700	0
01/09/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	8.90000	8.86700	0
01/09/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	10.90000	10.86700	0
01/09/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00600	0.00700	0
01/09/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.11400	0.10400	0
01/09/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.71700	0.69100	0
01/09/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.63500	1.60400	0
01/09/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.60900	2.57700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.60100	4.56800	0
01/09/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.60000	6.56700	0
01/09/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.60000	8.56700	0
01/09/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.60000	10.56700	0
01/09/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00500	0.00500	0
01/09/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.08700	0.07900	0
01/09/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.63500	0.60900	0
01/09/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.53900	1.50900	0
01/09/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.51100	2.47900	0
01/09/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.50100	4.46800	0
01/09/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.50000	6.46700	0
01/09/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.50000	8.46700	0
01/09/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.50000	10.46700	0
01/09/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.05500	0.04900	0
01/09/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.51700	0.49300	0
01/09/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.39600	1.36600	0
01/09/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.36400	2.33200	0
01/09/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.35300	3.32000	0
01/09/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.35000	5.31700	0
01/09/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.35000	7.31700	0
01/09/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.35000	9.31700	0
01/09/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.35000	11.31700	0
01/09/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.07500	0.06800	0
01/09/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.59500	0.57000	0
01/09/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.49100	1.46100	0
01/09/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.46200	2.43000	0
01/09/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.45200	3.42000	0
01/09/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.45000	5.41700	0
01/09/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.45000	7.41700	0
01/09/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.45000	9.41700	0
01/09/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.45000	11.41700	0
01/09/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00900	0.00900	0
01/09/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.16500	0.15300	0
01/09/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	0.84600	0.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	1.78000	1.74900	0
01/09/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	2.75700	2.72500	0
01/09/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	4.75100	4.71800	0
01/09/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	6.75000	6.71700	0
01/09/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	8.75000	8.71700	0
01/09/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	10.75000	10.71700	0
01/09/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.56000	2.52800	0
01/09/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00800	0.00800	0
01/09/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.14600	0.13500	0
01/09/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.80200	0.77500	0
01/09/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.73200	1.70100	0
01/09/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.70800	2.67600	0
01/09/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.70100	4.66800	0
01/09/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.70000	6.66700	0
01/09/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.70000	8.66700	0
01/09/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.70000	10.66700	0
01/09/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.63210	9.66500	8,653
01/09/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.33500	0.34500	0
01/09/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.31900	0.32800	0
01/09/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.35200	0.36200	0
01/09/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.46000	0.47400	10,429
01/09/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.17600	0.18200	4,508
01/09/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.19200	0.19800	14,937
01/09/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.04400	1.01700	0
01/09/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.96000	0.93300	0
01/09/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.47000	0.44700	0
01/09/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.32800	0.30900	0
01/09/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.53700	0.51300	0
01/09/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.50300	0.48000	0
01/09/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.76400	9.80000	5,000
01/09/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.47600	0.00000	0
01/09/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.45800	0.00000	0
01/09/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.49500	0.00000	0
01/09/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.48100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.54400	0.00000	0
01/09/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.51200	0.00000	0
01/09/2010	AU\$ / R On 13 September 2010			Foreign Exchange Future	6.63200	6.56950	14,491
01/09/2010	AU\$ / R On 13 September 2010	6.90	C	Foreign Exchange Future	0.00300	0.00200	0
01/09/2010	AU\$ / R On 13 September 2010	6.90	P	Foreign Exchange Future	0.27100	0.33300	0
01/09/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.65670	6.59420	9,830
01/09/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.09900	0.07700	0
01/09/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.08800	0.06700	200
01/09/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.34200	0.38300	0
01/09/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.38100	0.42300	0
01/09/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.67830	6.61700	501
01/09/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.24100	0.21500	0
01/09/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.26500	0.23400	0
01/09/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.22200	0.19700	0
01/09/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.29400	0.33000	0
01/09/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.23700	0.26700	0
01/09/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.26300	0.29800	0
01/09/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.69980	6.65000	0
01/09/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.33200	0.00000	0
01/09/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.30700	0.00000	0
01/09/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.35800	0.00000	0
01/09/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.25800	0.00000	0
01/09/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.30700	0.00000	0
01/09/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.28200	0.00000	0
01/09/2010	CAD/ R On 13 September 2010			Foreign Exchange Future	6.95050	6.93450	70
01/09/2010	CAD/ R On 13 September 2010	7.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2010	CAD/ R On 13 September 2010	7.50	P	Foreign Exchange Future	0.55100	0.56700	0
01/09/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	7.04110	7.02570	350
01/09/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.03200	0.02900	0
01/09/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.02800	0.02600	0
01/09/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.03600	0.03300	0
01/09/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.64500	0.65700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.73700	0.75000	0
01/09/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.69100	0.70300	0
01/09/2010	CHF / R On 13 September 2010			Foreign Exchange Future	7.17990	7.29200	0
01/09/2010	CHF / R On 13 September 2010	7.00	C	Foreign Exchange Future	0.20100	0.30100	0
01/09/2010	CHF / R On 13 September 2010	7.05	C	Foreign Exchange Future	0.16100	0.25600	0
01/09/2010	CHF / R On 13 September 2010	6.95	C	Foreign Exchange Future	0.24400	0.34800	0
01/09/2010	CHF / R On 13 September 2010	6.95	P	Foreign Exchange Future	0.01400	0.00600	0
01/09/2010	CHF / R On 13 September 2010	7.05	P	Foreign Exchange Future	0.03100	0.01400	0
01/09/2010	CHF / R On 13 September 2010	7.00	P	Foreign Exchange Future	0.02100	0.00900	0
01/09/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.29290	7.40650	0
01/09/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.38000	0.45600	0
01/09/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.34800	0.42100	0
01/09/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.41200	0.49300	0
01/09/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.11900	0.08700	0
01/09/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.15500	0.11500	0
01/09/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.13700	0.10000	0
Future Open Interest							459,056.00
Option Open Interest							569,666.00
Grand Total							1,028,722.00