



Currency Futures & Options Weekly Statistics

From: 13/09/2010 To: 13/09/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.43860	7.47680	10,205
13/09/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.18600	4.22600	0
13/09/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.44000	3.47300	0
13/09/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.39000	3.42300	0
13/09/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.34000	3.37300	0
13/09/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.38600	3.42600	0
13/09/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.33600	3.37600	0
13/09/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.28600	3.32600	0
13/09/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.23600	3.27600	0
13/09/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.18600	3.22600	0
13/09/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.13600	3.17600	0
13/09/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.08600	3.12600	0
13/09/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.03600	3.07600	0
13/09/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.98600	3.02600	0
13/09/2010	\$ / R On 13-December-10	4.25	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
13/09/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.93600	2.97600	0
13/09/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.88600	2.92600	0
13/09/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.83600	2.87600	0
13/09/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.78600	2.82600	0
13/09/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.73600	2.77600	0
13/09/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.44000	2.47300	0
13/09/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.39000	2.42300	0
13/09/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.34000	2.37300	0
13/09/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.38600	2.42600	0
13/09/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.33600	2.37600	0
13/09/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.28600	2.32600	0
13/09/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.23600	2.27600	0
13/09/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.18600	2.22600	0
13/09/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.13700	2.17600	0
13/09/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.08700	2.12600	0
13/09/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.03700	2.07600	0
13/09/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.98700	2.02600	0
13/09/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.93700	1.97600	0
13/09/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.88700	1.92600	0
13/09/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.83700	1.87600	0
13/09/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.78700	1.82600	0
13/09/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.73700	1.77600	0
13/09/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.44000	1.47300	0
13/09/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.39000	1.42300	0
13/09/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.34000	1.37300	0
13/09/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.38800	1.42700	0
13/09/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
13/09/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.33800	1.37700	0
13/09/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00100	0
13/09/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.28900	1.32800	0
13/09/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00200	0
13/09/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.23900	1.27800	0
13/09/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00300	0.00200	0
13/09/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.18900	1.22800	0
13/09/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00200	0
13/09/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.14000	1.17900	0
13/09/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00400	0.00300	0
13/09/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.09000	1.12900	0
13/09/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00300	0
13/09/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.04100	1.08000	0
13/09/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
13/09/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.99100	1.03000	0
13/09/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00500	0.00400	0
13/09/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.94300	0.98200	0
13/09/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00700	0.00600	0
13/09/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.89500	0.93300	0
13/09/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00900	0.00700	0
13/09/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.84700	0.88500	0
13/09/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01100	0.00900	0
13/09/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.80000	0.83800	0
13/09/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01400	0.01200	0
13/09/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.75300	0.79100	0
13/09/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01700	0.01500	0
13/09/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.83400	0.86000	0
13/09/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.09500	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.39000	0.42300	0
13/09/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.34000	0.37300	0
13/09/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.45100	0.48400	0
13/09/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.06500	0.05800	0
13/09/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.41300	0.44500	0
13/09/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07700	0.06900	0
13/09/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.37600	0.40700	0
13/09/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09000	0.08100	0
13/09/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.34100	0.37100	0
13/09/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10500	0.09500	0
13/09/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.30800	0.33700	0
13/09/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12200	0.11100	0
13/09/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.27600	0.30400	0
13/09/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.14000	0.12800	100
13/09/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.24700	0.27300	0
13/09/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16100	0.14700	0
13/09/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.21900	0.24400	0
13/09/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.18300	0.16800	0
13/09/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.19400	0.21600	0
13/09/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.20800	0.19000	0
13/09/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.32200	0.34700	33,350
13/09/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.28400	0.27000	0
13/09/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.15700	0.17700	2,040
13/09/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.27100	0.25100	0
13/09/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.39800	0.42000	0
13/09/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.35900	0.34300	0
13/09/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.37500	0.39700	0
13/09/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.38600	0.37000	0
13/09/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.35700	0.37700	0
13/09/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.41800	0.40000	0
13/09/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.23100	0.25000	371
13/09/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.44300	0.42300	0
13/09/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.21600	0.00000	500
13/09/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.47800	0.00000	0
13/09/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.51000	0.47700	0
13/09/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.07700	0.08700	1,000
13/09/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.54100	0.51100	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.61000	0.57700	0
13/09/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.06300	0.07200	2,423
13/09/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.62700	0.59600	0
13/09/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.05800	0.06500	14,644
13/09/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.67200	0.63900	0
13/09/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.05300	0.05900	30,000
13/09/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.71700	0.68300	0
13/09/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.14200	0.15400	0
13/09/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.75400	0.72700	0
13/09/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.13400	0.14500	33,350
13/09/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.79600	0.76800	0
13/09/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.12600	0.13700	340
13/09/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.83800	0.81000	0
13/09/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.03700	0.04100	0
13/09/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.90100	0.86500	0
13/09/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.03400	0.03800	4,400
13/09/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.94800	0.91200	0
13/09/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.03100	0.03500	0
13/09/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.99500	0.95900	0
13/09/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.02900	0.03200	4,000
13/09/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.04300	1.00600	0
13/09/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.02600	0.02900	0
13/09/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.09000	1.05300	0
13/09/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.02400	0.02700	0
13/09/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.13800	1.10100	0
13/09/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.08700	0.09400	3,000
13/09/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.14900	1.11700	0
13/09/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.02100	0.02300	0
13/09/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.23500	1.19700	0
13/09/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.07900	0.08500	30,000
13/09/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.24100	1.20800	0
13/09/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.01800	0.02000	0
13/09/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.33200	1.29400	0
13/09/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.01700	0.01900	3,185
13/09/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.38100	1.34300	0
13/09/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.56000	1.52700	0
13/09/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.01300	0.01400	15,000
13/09/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.57700	1.53800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.01200	0.01200	30,000
13/09/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.67600	1.63600	0
13/09/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.01000	0.01100	20,000
13/09/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.77400	1.73500	0
13/09/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.01000	0.01000	0
13/09/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.82400	1.78400	0
13/09/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00900	0.01000	500
13/09/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.87300	1.83400	0
13/09/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	2.01000	1.97700	0
13/09/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.00800	0.00900	0
13/09/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.97200	1.93300	0
13/09/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	2.16000	2.12700	0
13/09/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00500	0.00500	0
13/09/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.26900	2.22900	0
13/09/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00400	0.00500	0
13/09/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.31800	2.27900	0
13/09/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.56000	2.52700	0
13/09/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.61000	2.57700	0
13/09/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.66000	2.62700	0
13/09/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00200	0.00200	0
13/09/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.61600	2.57600	0
13/09/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00200	0.00200	0
13/09/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.66600	2.62600	0
13/09/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00200	0.00200	0
13/09/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.71600	2.67600	0
13/09/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00200	0.00200	300
13/09/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.76600	2.72600	0
13/09/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00200	0.00200	0
13/09/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.81600	2.77600	0
13/09/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.86500	2.82500	0
13/09/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.91500	2.87500	0
13/09/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.96500	2.92500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.01500	2.97500	0
13/09/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.06500	3.02500	0
13/09/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.11500	3.07500	0
13/09/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.16500	3.12500	0
13/09/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.21500	3.17500	0
13/09/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.01300	0.01200	30,000
13/09/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.17500	3.13500	0
13/09/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.81400	3.77400	0
13/09/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.56000	4.52700	0
13/09/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.61000	4.57700	0
13/09/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.66000	4.62700	0
13/09/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.61400	4.57400	0
13/09/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.66400	4.62400	0
13/09/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.71400	4.67400	0
13/09/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.76400	4.72400	0
13/09/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.81400	4.77400	0
13/09/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.86400	4.82400	0
13/09/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.91400	4.87400	0
13/09/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.96400	4.92400	0
13/09/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.01400	4.97400	0
13/09/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.06400	5.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.11400	5.07400	0
13/09/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.16400	5.12400	0
13/09/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.21400	5.17400	0
13/09/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.26400	5.22400	0
13/09/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.81400	5.77400	0
13/09/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.56000	6.52700	0
13/09/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.61000	6.57700	0
13/09/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.66000	6.62700	0
13/09/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.61400	6.57400	0
13/09/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.66400	6.62400	0
13/09/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.71400	6.67400	0
13/09/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.76400	6.72400	0
13/09/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.81400	6.77400	0
13/09/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.86400	6.82400	0
13/09/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.91400	6.87400	0
13/09/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.96400	6.92400	0
13/09/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.01400	6.97400	0
13/09/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.06400	7.02400	0
13/09/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.11400	7.07400	0
13/09/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.16400	7.12400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.21400	7.17400	0
13/09/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.26400	7.22400	0
13/09/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.81400	7.77400	0
13/09/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.56000	8.52700	0
13/09/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.61000	8.57700	0
13/09/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.66000	8.62700	0
13/09/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.61400	8.57400	0
13/09/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.66400	8.62400	0
13/09/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.71400	8.67400	0
13/09/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.76400	8.72400	0
13/09/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.81400	8.77400	0
13/09/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.86400	8.82400	0
13/09/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.91400	8.87400	0
13/09/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.96400	8.92400	0
13/09/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.01400	8.97400	0
13/09/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.06400	9.02400	0
13/09/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.11400	9.07400	0
13/09/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.16400	9.12400	0
13/09/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.21400	9.17400	0
13/09/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.26400	9.22400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	£ / R On 13-June-11			Foreign Exchange Future	11.45820	11.48180	1,500
13/09/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.38300	0.40400	870
13/09/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.52200	0.51900	0
13/09/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.29000	0.30800	0
13/09/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.72900	0.72300	0
13/09/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.43100	0.45000	0
13/09/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.77300	0.76800	0
13/09/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.41500	0.43400	0
13/09/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.80700	0.80200	0
13/09/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.40100	0.41900	0
13/09/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.84300	0.83700	0
13/09/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	1.00100	0.96500	0
13/09/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.14400	0.15400	870
13/09/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.38300	1.36900	0
13/09/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.70100	1.66500	0
13/09/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.75100	1.71500	0
13/09/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.80100	1.76500	0
13/09/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08640	0.08640	261
13/09/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01067	0.01068	0
13/09/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00027	0.00028	0
13/09/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00212	0.00242	0
13/09/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00000	0.00022	0
13/09/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00350	0.00356	0
13/09/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00310	0.00316	0
13/09/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00104	0.00108	0
13/09/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01064	0.01068	0
13/09/2010	€ / R On 13-June-11			Foreign Exchange Future	9.55660	9.49990	5,820
13/09/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.45900	1.40600	0
13/09/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00400	0.00500	0
13/09/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.40900	1.35600	0
13/09/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00400	0.00500	0
13/09/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.35900	1.30700	0
13/09/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00400	0.00600	0
13/09/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.31000	1.25700	0
13/09/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00500	0.00600	0
13/09/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.21100	1.15900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00600	0.00800	0
13/09/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.11300	1.06100	0
13/09/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00800	0.01000	0
13/09/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.06300	1.01200	0
13/09/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00800	0.01100	0
13/09/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.91900	0.87100	0
13/09/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01400	0.02000	0
13/09/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.78000	0.73500	0
13/09/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02500	0.03400	0
13/09/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.52400	0.48900	0
13/09/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06900	0.08800	0
13/09/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.48500	0.45300	0
13/09/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.08000	0.10200	0
13/09/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.44700	0.41700	0
13/09/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.09200	0.11600	0
13/09/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.41100	0.38400	0
13/09/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.10600	0.13300	0
13/09/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.34300	0.32100	0
13/09/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.13800	0.17000	0
13/09/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.28200	0.26500	0
13/09/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.17700	0.21400	0
13/09/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.25400	0.23900	0
13/09/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.19900	0.23800	0
13/09/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.22800	0.21900	0
13/09/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.22300	0.26800	1,125
13/09/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.18900	0.18400	0
13/09/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.28400	0.33300	0
13/09/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.32000	0.31100	10,429
13/09/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.38800	0.43400	0
13/09/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.14200	0.14100	0
13/09/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.38700	0.44000	0
13/09/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.12900	0.12900	0
13/09/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.42400	0.47800	750
13/09/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.36600	0.36800	0
13/09/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.55900	0.61800	0
13/09/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.35100	0.35300	0
13/09/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.59400	0.65300	0
13/09/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.33600	0.33900	0
13/09/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.62900	0.68900	0
13/09/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.07300	0.07700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.66800	0.72600	0
13/09/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.06700	0.07100	0
13/09/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.71200	0.77000	0
13/09/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06100	0.06500	0
13/09/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.75600	0.81400	0
13/09/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05100	0.05500	375
13/09/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.84600	0.90400	0
13/09/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04300	0.04700	0
13/09/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.93800	0.99600	0
13/09/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.03900	0.04400	0
13/09/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.98400	1.04300	0
13/09/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03600	0.04000	60
13/09/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	1.03100	1.08900	0
13/09/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.12100	0.12200	14,937
13/09/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.08900	1.14500	0
13/09/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.11000	0.11100	4,508
13/09/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.17800	1.23400	0
13/09/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02400	0.02800	0
13/09/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.26900	1.32700	0
13/09/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.01500	0.01900	0
13/09/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.56000	1.61800	0
13/09/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.01400	0.01800	0
13/09/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.60900	1.66700	0
13/09/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.01300	0.01700	0
13/09/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.65800	1.71600	0
13/09/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.01200	0.01600	0
13/09/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.70700	1.76500	0
13/09/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.01100	0.01400	0
13/09/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.80600	1.86300	0
13/09/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00900	0.01200	0
13/09/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.90400	1.96100	0
13/09/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00900	0.01200	0
13/09/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.95400	2.01100	0
13/09/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00700	0.00900	0
13/09/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	2.10200	2.15800	0
13/09/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00500	0.00700	0
13/09/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.25000	2.30600	0
13/09/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.50300	2.54100	0
13/09/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.54800	2.60300	0
13/09/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00300	0.00400	0
13/09/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.59800	2.65300	0
13/09/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00300	0.00300	0
13/09/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.64800	2.70200	0
13/09/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00200	0.00300	0
13/09/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.69700	2.75200	0
13/09/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00200	0.00300	0
13/09/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.74700	2.80200	0
13/09/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00200	0.00300	0
13/09/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.79700	2.85200	0
13/09/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00200	0.00200	0
13/09/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.89700	2.95100	0
13/09/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00200	0.00200	0
13/09/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.94700	3.00100	0
13/09/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00100	0.00200	0
13/09/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	3.09600	3.15100	0
13/09/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.24600	3.30000	0
13/09/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.54600	3.60000	0
13/09/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.64600	3.70000	0
13/09/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.54500	4.59900	0
13/09/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.59500	4.64900	0
13/09/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.64500	4.69900	0
13/09/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.69500	4.74900	0
13/09/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.79500	4.84900	0
13/09/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.89500	4.94900	0
13/09/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.94500	4.99900	0
13/09/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	5.09500	5.14900	0
13/09/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.24500	5.29900	0
13/09/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.54500	5.59900	0
13/09/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.64500	5.69900	0
13/09/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.54500	6.59900	0
13/09/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.59500	6.64900	0
13/09/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.64500	6.69900	0
13/09/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.69500	6.74900	0
13/09/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.79500	6.84900	0
13/09/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.89500	6.94900	0
13/09/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.94500	6.99900	0
13/09/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	7.09500	7.14900	0
13/09/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.24500	7.29900	0
13/09/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.54500	7.59900	0
13/09/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.64500	7.69900	0
13/09/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.54500	8.59900	0
13/09/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.59500	8.64900	0
13/09/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.64500	8.69900	0
13/09/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.69500	8.74900	0
13/09/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.79500	8.84900	0
13/09/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.89500	8.94900	0
13/09/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.94500	8.99900	0
13/09/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	9.09500	9.14900	0
13/09/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.24500	9.29900	0
13/09/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.54500	9.59900	0
13/09/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.64500	9.69900	0
13/09/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.54500	10.59900	0
13/09/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.59500	10.64900	0
13/09/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.64500	10.69900	0
13/09/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.69500	10.74900	0
13/09/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.79500	10.84900	0
13/09/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.89500	10.94900	0
13/09/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.94500	10.99900	0
13/09/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	11.09500	11.14900	0
13/09/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.24500	11.29900	0
13/09/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.54500	11.59900	0
13/09/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.64500	11.69900	0
13/09/2010	AU\$ / R On 13-June-11			Foreign Exchange Future	6.72560	6.69570	0
13/09/2010	AU\$ / R On 13-June-11	6.60	C	Foreign Exchange Future	0.35600	0.33800	0
13/09/2010	AU\$ / R On 13-June-11	6.60	P	Foreign Exchange Future	0.23000	0.24200	0
13/09/2010	AU\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.32900	0.31200	0
13/09/2010	AU\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.25300	0.26600	0
13/09/2010	AU\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.30300	0.28700	0
13/09/2010	AU\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.27700	0.29100	0
13/09/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21800	0.20900	0
13/09/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.25600	0.27700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08300	0.08100	0
13/09/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.28800	0.31600	0
13/09/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.07000	0.07100	200
13/09/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.32500	0.35600	0
13/09/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.03130	7.03300	863
13/09/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.56300	0.55200	0
13/09/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.02800	0.02900	0
13/09/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.64700	0.64600	0
13/09/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.02500	0.02500	0
13/09/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.69400	0.69200	0
13/09/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.02100	0.02200	0
13/09/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.74000	0.73900	0
13/09/2010	CHF / R On 13-December-10			Foreign Exchange Future	7.18780	7.12460	0
13/09/2010	CHF / R On 13-September-10	6.95	C	Foreign Exchange Future	0.09900	0.07800	0
13/09/2010	CHF / R On 13-September-10	6.95	P	Foreign Exchange Future	0.00000	0.01000	0
13/09/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.32700	0.29000	0
13/09/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.13900	0.16500	0
13/09/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.29600	0.26100	0
13/09/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.15800	0.18600	0
13/09/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.26700	0.23500	0
13/09/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.17900	0.21000	0
Futures Open Interest							465,384.00
Options Open Interest							458,324.00
Total							923,708.00