



# Currency Futures & Options Monthly Statistics

From: 01/12/2010 To: 01/12/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.04920	7.12470	263,709
01/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	1,000
01/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.13600	0.19600	0
01/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.09900	1.17500	0
01/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.09900	2.17500	0
01/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.09900	3.17500	0
01/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
01/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.10300	0.15700	0
01/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.04900	1.12500	0
01/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.04900	2.12500	0
01/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.04900	3.12500	0
01/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	16,000
01/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.07400	0.12200	7,034

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.99900	1.07500	0
01/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.99900	2.07500	0
01/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.99900	3.07500	0
01/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.05400	0.09100	250
01/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.94900	1.02500	0
01/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.94900	2.02500	0
01/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.94900	3.02500	0
01/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	27,690
01/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
01/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.03900	0.06800	0
01/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.89900	0.97500	0
01/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.89900	1.97500	0
01/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.89900	2.97500	0
01/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.02800	0.05000	65,000
01/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.84900	0.92500	0
01/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.84900	1.92500	0
01/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.84900	2.92500	0
01/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
01/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.01900	0.03600	0
01/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.79900	0.87500	0
01/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.79900	1.87500	0
01/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.79900	2.87500	0
01/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00400	0.00900	0
01/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.59900	0.67500	0
01/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.59900	1.67500	0
01/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.59900	2.67500	0
01/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00600	0.01300	13,307
01/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.64900	0.72500	0
01/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.64900	1.72500	0
01/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.64900	2.72500	0
01/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
01/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00300	0.00600	33,300
01/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.55000	0.62500	0
01/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.54900	1.62500	0
01/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.54900	2.62500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00100	14,644
01/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.21500	0.28400	0
01/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.19900	1.27500	0
01/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.19900	2.27500	0
01/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.19900	3.27500	0
01/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.17400	0.23900	30,000
01/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.14900	1.22500	0
01/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.14900	2.22500	0
01/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.14900	3.22500	0
01/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.01300	0.02600	0
01/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.74900	0.82500	0
01/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.74900	1.82500	0
01/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.74900	2.82500	0
01/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00100	0.00300	15,000
01/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
01/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00100	2,423
01/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
01/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00100	0.00100	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00900	0.01800	2,040
01/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.69900	0.77500	0
01/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.69900	1.77500	0
01/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.69900	2.77500	0
01/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.99900	4.07500	0
01/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
01/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00200	0.00400	6,534
01/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.50100	2.42500	0
01/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.15100	2.07500	0
01/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.45100	2.37500	0
01/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.05100	1.97500	0
01/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.00100	1.92500	0
01/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.00100	3.92500	0
01/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.00100	5.92500	0
01/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.00100	7.92500	0
01/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.31000	0.24300	0
01/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.30100	1.22500	0
01/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.30100	3.22500	0
01/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.30100	5.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.30100	7.22500	0
01/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.65200	0.57600	500
01/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	1.95100	1.87500	0
01/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.55200	0.47800	0
01/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.75100	0.67600	0
01/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.85100	1.77500	0
01/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.50300	0.42900	0
01/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.75100	1.67500	0
01/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.30100	9.22500	0
01/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.26400	0.20100	0
01/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.25100	3.17500	0
01/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.25100	5.17500	0
01/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.25100	7.17500	0
01/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.25100	9.17500	0
01/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.02500	0.01400	0
01/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.85100	0.77500	0
01/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.85100	2.77500	0
01/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.85100	4.77500	0
01/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.85100	6.77500	0
01/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.85100	8.77500	0
01/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.01600	0.00900	0
01/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.80100	0.72600	0
01/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.80100	2.72500	0
01/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.80100	4.72500	0
01/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.80100	6.72500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.80100	8.72500	0
01/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.25100	1.17500	0
01/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.45400	0.38100	0
01/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.45100	1.37500	0
01/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.45100	3.37500	0
01/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.45100	5.37500	0
01/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.45100	7.37500	0
01/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.45100	9.37500	0
01/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.55100	1.47500	0
01/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.35700	0.28800	48,000
01/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.35100	1.27500	0
01/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.35100	3.27500	0
01/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.35100	5.27500	0
01/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.35100	7.27500	0
01/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.35100	9.27500	0
01/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.40500	0.33400	0
01/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.40100	1.32500	0
01/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.40100	3.32500	0
01/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.40100	5.32500	0
01/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.40100	7.32500	0
01/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.40100	9.32500	0
01/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.22000	0.16100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.20100	1.12500	0
01/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.20100	3.12500	0
01/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.20100	5.12500	0
01/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.20100	7.12500	0
01/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.20100	9.12500	0
01/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.17900	0.12500	3,500
01/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.15100	1.07500	0
01/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.15100	3.07500	0
01/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.15100	5.07500	0
01/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.15100	7.07500	0
01/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.15100	9.07500	0
01/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.14000	0.09300	0
01/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.10100	1.02500	0
01/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.10100	3.02500	0
01/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.10100	5.02500	0
01/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.10100	7.02500	0
01/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.10100	9.02500	0
01/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.95100	0.87500	0
01/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.10500	0.06600	100
01/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.05100	0.97500	0
01/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.05100	2.97500	0
01/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.05100	4.97500	0
01/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.05100	6.97500	0
01/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.05100	8.97500	0
01/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.07500	0.04700	0
01/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.00100	0.92500	0
01/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.00100	2.92500	0
01/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.00100	4.92500	0
01/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.00100	6.92500	0
01/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.00100	8.92500	0
01/12/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.05400	0.03200	0
01/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.95100	2.87500	0
01/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.95100	4.87500	0
01/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.95100	6.87500	0
01/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.95100	8.87500	0
01/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.50100	1.42500	0
01/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.03700	0.02100	0
01/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.90100	0.82500	0
01/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.90100	2.82500	0
01/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.90100	4.82500	0
01/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.90100	6.82500	0
01/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.90100	8.82500	0
01/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.14460	7.22110	74,976
01/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.04800	0.05800	33,350
01/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.04400	0.05300	340
01/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.05200	0.06300	0
01/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.02200	0.02700	30,000
01/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
01/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.17000	0.19900	33,350
01/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.02500	0.03100	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.11700	0.13800	12,000
01/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.10600	0.12600	871
01/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.22400	0.26500	500
01/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.15400	0.18200	400
01/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.20400	0.23900	0
01/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.09700	0.11500	3,071
01/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.18600	0.21800	7,500
01/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.24900	0.29300	4,780
01/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.14100	0.16600	65
01/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.22900	0.19400	0
01/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.39600	0.34500	0
01/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.20400	0.17200	3,000
01/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29100	0.24700	3,000
01/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.25900	0.21800	2,571
01/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.35900	0.31100	0
01/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.55200	0.49400	0
01/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.51100	0.45500	0
01/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.47200	0.41700	0
01/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.28000	1.21000	0
01/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.32500	0.27800	0
01/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.35600	3.28000	0
01/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.85700	0.79200	0
01/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.37700	1.30600	0
01/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.94900	0.88200	0
01/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.90300	0.83700	0
01/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.23440	7.31140	20,329
01/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.24400	0.27200	0
01/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.22900	0.25600	300
01/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.25900	0.28900	0
01/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.64300	0.70600	0
01/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.10900	0.09500	0
01/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.42500	0.37800	0
01/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.49500	0.44500	0
01/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.46000	0.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.32980	7.40840	0
01/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.20100	0.22000	0
01/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.19300	0.21000	0
01/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.21100	0.23000	0
01/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.88100	0.82200	0
01/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.96300	0.90200	0
01/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.92100	0.86200	0
01/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.42550	7.50700	0
01/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.50600	0.55200	0
01/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.48300	0.52700	0
01/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.53100	0.57700	0
01/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.40600	0.37000	0
01/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.45800	0.42000	0
01/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.43100	0.39500	0
01/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.36390	9.43840	0
01/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.66700	1.68800	0
01/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.65000	1.67100	0
01/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.68500	1.70600	0
01/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47100	1.41800	0
01/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53600	1.48300	0
01/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50300	1.45000	0
01/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	7.04920	7.12470	0
01/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.10288	0.15709	0
01/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.07446	0.12159	0
01/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.13624	0.19643	0
01/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.03704	0.02173	0
01/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.07526	0.04689	0
01/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.05368	0.03239	0
01/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.14460	7.22110	50
01/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.30460	0.35426	0
01/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.27605	0.32280	0
01/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.33488	0.38737	0
01/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.14028	0.11627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.18145	0.15170	0
01/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.16000	0.13316	0
01/12/2010	£ / R On 13 December 2010			Foreign Exchange Future	10.98440	11.05680	21,808
01/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00100	0.00300	0
01/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00200	0.00300	50
01/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	0.91700	0.84600	0
01/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.86800	0.79600	0
01/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.12590	11.20000	21,500
01/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.13600	0.15100	0
01/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.12700	0.14100	0
01/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.14500	0.16200	0
01/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.21800	0.24300	870
01/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.05100	0.05500	870
01/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.10400	0.11500	150
01/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.97800	0.91500	0
01/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.47500	1.40500	0
01/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.76900	0.71200	0
01/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.54200	0.49300	0
01/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.85100	0.79100	0
01/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.81000	0.75100	0
01/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.25900	11.33480	1,901
01/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.27700	0.29800	0
01/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.26500	0.28500	0
01/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.29000	0.31200	0
01/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.83100	0.77700	0
01/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.90600	0.85000	0
01/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.86800	0.81300	0
01/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.39940	11.50000	0
01/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.53700	0.00000	0
01/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.55600	0.00000	0
01/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.51900	0.00000	0
01/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.67000	0.00000	0
01/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.60700	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.63800	0.00000	0
01/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.39110	11.65000	0
01/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.57800	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.56100	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.59500	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.80400	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.87000	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.83700	0.00000	0
01/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08360	0.08520	978
01/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00045	0.00097	0
01/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00001	0
01/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00761	0.00920	0
01/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
01/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01240	0.01081	0
01/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00285	0.00177	0
01/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08480	0.08650	0
01/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00269	0.00341	0
01/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00080	0.00104	0
01/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00840	0.00990	0
01/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00060	0.00040	0
01/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01300	0.01154	0
01/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00489	0.00391	0
01/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.23670	9.26780	10,286
01/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.10100	0.12200	0
01/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.03700	1.06800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.07300	0.09100	0
01/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.98700	1.01800	0
01/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.30000	0.32900	0
01/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00100	0.00200	750
01/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.39300	0.42400	0
01/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	13.95	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
01/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.28700	1.31800	0
01/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
01/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00700	0.01100	0
01/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.05400	0.06900	0
01/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.38700	1.41800	0
01/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00100	0.00200	0
01/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.34600	0.37600	0
01/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.33700	1.36800	0
01/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.25500	0.28400	0
01/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.23700	1.26800	0
01/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00100	375
01/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.17200	0.19800	0
01/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.13700	1.16800	0
01/12/2010	€ / R On 13 December 2010	20.40	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
01/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.02900	0.03900	0
01/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.83700	0.86800	0
01/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.01000	0.01500	0
01/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.68700	0.71900	0
01/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.61300	10.58200	0
01/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.32300	0.29700	0
01/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.31300	1.28200	0
01/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.31300	2.28200	0
01/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.31300	3.28200	0
01/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.31300	5.28200	0
01/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.31300	7.28200	0
01/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.31300	9.28200	0
01/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.31300	11.28200	0
01/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.19200	0.17100	0
01/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.16300	1.13200	0
01/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.16300	2.13200	0
01/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.16300	3.13200	0
01/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.16300	5.13200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.16300	7.13200	0
01/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.16300	9.13200	0
01/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.16300	11.13200	0
01/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03500	0.03000	0
01/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.86300	0.83300	0
01/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.86300	1.83200	0
01/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.86300	2.83200	0
01/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.86300	4.83200	0
01/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.86300	6.83200	0
01/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.86300	8.83200	0
01/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.86300	10.83200	0
01/12/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.01800	0.01600	0
01/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.76400	0.73300	0
01/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.76300	1.73200	0
01/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.71300	6.68200	0
01/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.71300	8.68200	0
01/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.71300	10.68200	0
01/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.66400	0.63400	0
01/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.66300	1.63200	0
01/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.66300	2.63200	0
01/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.66300	4.63200	0
01/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.66300	6.63200	0
01/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.66300	8.63200	0
01/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.66300	10.63200	0
01/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.61300	4.58200	0
01/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.61300	6.58200	0
01/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.61300	8.58200	0
01/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.11700	0.10100	1,125
01/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.37000	0.34300	750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.06300	1.03200	0
01/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.71300	4.68200	0
01/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.76300	2.73200	0
01/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.76300	4.73200	0
01/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.76300	6.73200	0
01/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.76300	8.73200	0
01/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.76300	10.73200	0
01/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00600	0.00600	0
01/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.61400	0.58400	0
01/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.61300	1.58200	0
01/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.61300	2.58200	0
01/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.61300	3.58200	0
01/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.61300	5.58200	0
01/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.61300	7.58200	0
01/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.61300	9.58200	0
01/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.61300	11.58200	0
01/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.01300	0.01100	0
01/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.71400	0.68300	0
01/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.71300	1.68200	0
01/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.71300	2.68200	0
01/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.71300	3.68200	0
01/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.71300	5.68200	0
01/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.71300	7.68200	0
01/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.71300	9.68200	0
01/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.71300	11.68200	0
01/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.08600	0.07300	0
01/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.01300	0.98200	0
01/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.01300	1.98200	0
01/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.01300	2.98200	0
01/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.01300	4.98200	0
01/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.01300	6.98200	0
01/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.01300	8.98200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.01300	10.98200	0
01/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.81300	2.78200	0
01/12/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.06400	0.05400	0
01/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.96300	0.93200	0
01/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.96300	1.93200	0
01/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.96300	2.93200	0
01/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.96300	4.93200	0
01/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.96300	6.93200	0
01/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.96300	8.93200	0
01/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.96300	10.93200	0
01/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.35710	9.38960	13,106
01/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.11900	0.12700	0
01/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.10900	0.11700	0
01/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.13000	0.13900	0
01/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.19900	0.21200	10,429
01/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.04300	0.04700	14,937
01/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.07100	0.07700	100
01/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.16800	0.17900	0
01/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.03700	0.04100	4,508
01/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.81400	0.78700	0
01/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.41100	0.38900	3,000
01/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.18000	1.15100	0
01/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.08600	1.05700	0
01/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.52300	0.49900	0
01/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.34200	0.32200	0
01/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.60200	0.57700	0
01/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.56200	0.53700	0
01/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.47080	9.50460	5,820
01/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.25500	0.26600	0
01/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.24200	0.25200	0
01/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.27000	0.28100	0
01/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.54900	0.52600	0
01/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.62100	0.59700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.58400	0.56100	0
01/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.59210	9.65000	0
01/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.43600	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.45600	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.41800	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.52600	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.46400	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.49400	0.00000	0
01/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.71480	9.80000	0
01/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.51300	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.49500	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.53100	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.56600	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.63000	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.59800	0.00000	0
01/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.78460	6.82430	15,400
01/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.01600	0.02900	0
01/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00900	0.01800	200
01/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.13100	0.10500	0
01/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.17400	0.14400	0
01/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79860	6.83720	1,684
01/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.21900	0.24500	0
01/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.25300	0.28100	0
01/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.18600	0.21100	0
01/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.13700	0.12400	0
01/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.10400	0.09400	0
01/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.12000	0.10800	0
01/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.80750	6.84550	270
01/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.31600	0.34300	0
01/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.28200	0.30800	0
01/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.35000	0.37900	0
01/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.14300	0.13400	0
01/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17500	0.16300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.15900	0.14800	0
01/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.81310	6.85250	0
01/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.36800	0.39300	0
01/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.33500	0.36000	0
01/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40200	0.42800	0
01/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18900	0.17600	0
01/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.22200	0.20800	0
01/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.20500	0.19100	0
01/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.43420	7.38850	0
01/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.90000	0.86300	0
01/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.87900	0.84000	0
01/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.92200	0.88600	0
01/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.73800	0.74800	0
01/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.79500	0.80200	0
01/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.76600	0.77500	0
01/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.92170	6.94420	400
01/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.72800	0.70600	0
01/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.82800	0.80600	0
01/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.77800	0.75600	0
01/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	7.00100	7.02500	1,371
01/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.14200	0.15500	0
01/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.16300	0.17600	0
01/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.12400	0.13500	0
01/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.22300	0.21000	0
01/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.16200	0.15100	0
01/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.19100	0.18000	0
01/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.01510	7.12940	469
01/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.05700	0.12200	0
01/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.04000	0.09000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.07800	0.15800	0
01/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.06300	0.02900	0
01/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.12500	0.06100	0
01/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.09200	0.04300	0
01/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.12080	7.23850	40
01/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.17100	0.22200	0
01/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.15500	0.20100	0
01/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.19000	0.24700	0
01/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.26900	0.20900	0
01/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.33400	0.26300	0
01/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.30000	0.23400	0
01/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,600.32000	13,713.27000	0
01/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	100.70000	213.30000	0
01/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	100.70000	213.30000	0
01/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	100.70000	213.30000	0
01/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	0.40000	0.00000	0
01/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	0.40000	0.00000	0
01/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	0.40000	0.00000	0
01/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,787.93000	13,904.19000	0
01/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	194.70000	305.20000	0
01/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	194.70000	305.20000	0
01/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	194.70000	305.20000	0
01/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	6.80000	1.00000	0
01/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	6.80000	1.00000	0
01/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	6.80000	1.00000	0
01/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.05770	1.06850	0
01/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.05800	0.06880	0
01/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.01420	0.02210	0
01/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.10770	0.11850	0
01/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.00650	0.00360	0
01/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00030	0.00030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.07390	1.08470	0
01/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.04490	0.05210	0
01/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.08080	0.09020	0
01/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02300	0.02780	0
01/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04910	0.04310	0
01/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00690	0.00550	0
01/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02100	0.01740	0
<b>Future Open Interest</b>							<b>454,097.00</b>
<b>Option Open Interest</b>							<b>600,979.00</b>
<b>Grand Total</b>							<b>1,055,076.00</b>