



Currency Futures & Options Weekly Statistics

From: 20/09/2010 To: 20/09/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.41100	7.45220	13,280
20/09/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.15900	4.19700	0
20/09/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.35900	3.39700	0
20/09/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.30900	3.34700	0
20/09/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.25900	3.29700	0
20/09/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.20900	3.24700	0
20/09/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.15900	3.19700	0
20/09/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.10900	3.14700	0
20/09/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.05900	3.09700	0
20/09/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.00900	3.04700	0
20/09/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.95900	2.99700	0
20/09/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.90900	2.94700	0
20/09/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.85900	2.89700	0
20/09/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.80900	2.84700	0
20/09/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.75900	2.79700	0
20/09/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.70900	2.74700	0
20/09/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.35900	2.39700	0
20/09/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.30900	2.34700	0
20/09/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.25900	2.29700	0
20/09/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.20900	2.24700	0
20/09/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.15900	2.19700	0
20/09/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.10900	2.14700	0
20/09/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.05900	2.09700	0
20/09/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.01000	2.04800	0
20/09/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.96000	1.99800	0
20/09/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.91000	1.94800	0
20/09/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.86000	1.89800	0
20/09/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.81000	1.84800	0
20/09/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.76000	1.79800	0
20/09/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.71000	1.74800	0
20/09/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.36100	1.39900	0
20/09/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
20/09/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.31100	1.34900	0
20/09/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
20/09/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.26100	1.29900	0
20/09/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
20/09/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.21200	1.25000	0
20/09/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.16200	1.20000	0
20/09/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
20/09/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.11200	1.15000	0
20/09/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
20/09/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.06300	1.10100	0
20/09/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
20/09/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.01400	1.05100	0
20/09/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
20/09/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.96500	1.00200	0
20/09/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00600	0.00500	0
20/09/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.91600	0.95300	0
20/09/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00700	0.00600	0
20/09/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.86800	0.90500	0
20/09/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00900	0.00800	0
20/09/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.82000	0.85700	0
20/09/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01100	0.01000	0
20/09/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.77300	0.81000	0
20/09/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01400	0.01300	0
20/09/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.72700	0.76300	0
20/09/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01800	0.01600	0
20/09/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.80800	0.84400	0
20/09/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.09700	0.09200	0
20/09/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.42600	0.45900	0
20/09/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.06700	0.06200	0
20/09/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.38800	0.42100	0
20/09/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07900	0.07400	0
20/09/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.35200	0.38400	0
20/09/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09300	0.08700	0
20/09/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.31800	0.34800	0
20/09/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10900	0.10100	0
20/09/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.28500	0.31500	0
20/09/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12600	0.11800	0
20/09/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.25400	0.28300	0
20/09/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.14500	0.13600	100
20/09/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.22500	0.25300	0
20/09/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16600	0.15600	0
20/09/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.19800	0.22500	0
20/09/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.18900	0.17800	3,500
20/09/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.17800	0.19900	5
20/09/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.21900	0.20200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.29700	0.32700	33,350
20/09/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.28600	0.27600	0
20/09/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.14400	0.16200	2,040
20/09/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.28500	0.26500	0
20/09/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.37800	0.40200	0
20/09/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.36700	0.35000	0
20/09/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.35900	0.37900	0
20/09/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.39800	0.37700	0
20/09/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.34100	0.36000	0
20/09/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.43000	0.40800	0
20/09/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.21300	0.23400	371
20/09/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.45200	0.43300	0
20/09/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.19900	0.22000	500
20/09/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.48800	0.46900	0
20/09/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.06800	0.07900	1,000
20/09/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.55900	0.53200	500
20/09/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.05600	0.06500	2,423
20/09/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.64700	0.61800	0
20/09/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.05000	0.05900	14,644
20/09/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.69100	0.66200	0
20/09/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.04600	0.05300	30,000
20/09/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.73700	0.70600	0
20/09/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.12800	0.14300	0
20/09/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.76700	0.74200	0
20/09/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.12100	0.13500	33,350
20/09/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.81000	0.78400	0
20/09/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.11400	0.12800	340
20/09/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.85300	0.82700	0
20/09/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.03100	0.03700	0
20/09/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.92200	0.89000	0
20/09/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.02900	0.03400	4,400
20/09/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.97000	0.93700	0
20/09/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.02600	0.03100	0
20/09/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.01700	0.98400	0
20/09/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.02400	0.02900	4,000
20/09/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.06500	1.03200	0
20/09/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.02200	0.02600	0
20/09/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.11300	1.07900	0
20/09/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.02000	0.02400	0
20/09/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.16100	1.12700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.07700	0.08800	3,000
20/09/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.16600	1.13700	0
20/09/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.01700	0.02100	0
20/09/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.25800	1.22400	0
20/09/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.07000	0.07900	30,000
20/09/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.25900	1.22800	0
20/09/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.01500	0.01800	0
20/09/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.35600	1.32100	0
20/09/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.01400	0.01700	3,185
20/09/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.40500	1.37000	0
20/09/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.01000	0.01300	15,000
20/09/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.60100	1.56600	0
20/09/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00900	0.01100	30,000
20/09/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.70000	1.66400	0
20/09/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00800	0.01000	20,000
20/09/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.79900	1.76300	0
20/09/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00800	0.00900	0
20/09/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.84900	1.81200	0
20/09/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00700	0.00900	500
20/09/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.89800	1.86200	0
20/09/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.00600	0.00800	0
20/09/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.99700	1.96100	0
20/09/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00300	0.00400	0
20/09/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.29400	2.25700	0
20/09/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00300	0.00400	0
20/09/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.34400	2.30700	0
20/09/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00200	0.00200	0
20/09/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.64300	2.60500	0
20/09/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00100	0.00200	0
20/09/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.69200	2.65500	0
20/09/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00100	0.00200	0
20/09/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.74200	2.70500	0
20/09/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00100	0.00200	300
20/09/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.79200	2.75500	0
20/09/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.84200	2.80400	0
20/09/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.89200	2.85400	0
20/09/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.94200	2.90400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.99200	2.95400	0
20/09/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.04200	3.00400	0
20/09/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.09200	3.05400	0
20/09/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.14200	3.10400	0
20/09/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.19200	3.15400	0
20/09/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00100	0
20/09/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.24100	3.20400	0
20/09/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00500	0.01200	30,000
20/09/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.19400	3.16100	0
20/09/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.84100	3.80300	0
20/09/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.64100	4.60300	0
20/09/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.69100	4.65300	0
20/09/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.74100	4.70300	0
20/09/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.79100	4.75300	0
20/09/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.84100	4.80300	0
20/09/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.89100	4.85300	0
20/09/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.94100	4.90300	0
20/09/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.99100	4.95300	0
20/09/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.04100	5.00300	0
20/09/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.09100	5.05300	0
20/09/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.14100	5.10300	0
20/09/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.19100	5.15300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.24100	5.20300	0
20/09/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.29100	5.25300	0
20/09/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.84100	5.80300	0
20/09/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.64100	6.60300	0
20/09/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.69100	6.65300	0
20/09/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.74100	6.70300	0
20/09/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.79100	6.75300	0
20/09/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.84100	6.80300	0
20/09/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.89100	6.85300	0
20/09/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.94100	6.90300	0
20/09/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.99100	6.95300	0
20/09/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.04100	7.00300	0
20/09/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.09100	7.05300	0
20/09/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.14100	7.10300	0
20/09/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.19100	7.15300	0
20/09/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.24100	7.20300	0
20/09/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.29100	7.25300	0
20/09/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.84100	7.80300	0
20/09/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.64100	8.60300	0
20/09/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.69100	8.65300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.74100	8.70300	0
20/09/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.79100	8.75300	0
20/09/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.84100	8.80300	0
20/09/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.89100	8.85300	0
20/09/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.94100	8.90300	0
20/09/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.99100	8.95300	0
20/09/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.04100	9.00300	0
20/09/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.09100	9.05300	0
20/09/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.14100	9.10300	0
20/09/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.19100	9.15300	0
20/09/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.24100	9.20300	0
20/09/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.29100	9.25300	0
20/09/2010	£ / R On 13-June-11			Foreign Exchange Future	11.52400	11.62900	1,502
20/09/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.39500	0.44400	870
20/09/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.46800	0.41400	0
20/09/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.29700	0.33500	0
20/09/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.67000	0.60500	0
20/09/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.44300	0.48700	0
20/09/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.71900	0.65800	0
20/09/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.42700	0.46900	0
20/09/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.75300	0.69000	0
20/09/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.41100	0.45300	0
20/09/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.78700	0.72400	0
20/09/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.14300	0.16300	870
20/09/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.31600	1.23300	0
20/09/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08540	0.08590	0
20/09/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00853	0.00891	0
20/09/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00043	0.00041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00951	0.00994	0
20/09/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00111	0.00104	0
20/09/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00236	0.00257	0
20/09/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00426	0.00407	0
20/09/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00405	0.00431	0
20/09/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00565	0.00541	0
20/09/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00059	0.00066	0
20/09/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01249	0.01216	0
20/09/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00174	0.00188	0
20/09/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01334	0.01298	0
20/09/2010	€ / R On 13-June-11			Foreign Exchange Future	9.67960	9.70640	5,820
20/09/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.58000	1.60300	0
20/09/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
20/09/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.53000	1.55300	0
20/09/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
20/09/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.48100	1.50400	0
20/09/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00300	0.00300	0
20/09/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.43100	1.45400	0
20/09/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00300	0.00300	0
20/09/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.33200	1.35500	0
20/09/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00400	0.00400	0
20/09/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.23300	1.25600	0
20/09/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00500	0.00500	0
20/09/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.18400	1.20600	0
20/09/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00600	0.00500	0
20/09/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.03600	1.05900	0
20/09/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00800	0.00800	0
20/09/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.89300	0.91400	0
20/09/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01500	0.01300	0
20/09/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.62200	0.64400	0
20/09/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04400	0.04300	0
20/09/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.58000	0.60200	0
20/09/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.05200	0.05100	0
20/09/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.53900	0.56100	0
20/09/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.06100	0.06000	0
20/09/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.50000	0.52100	0
20/09/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.07200	0.07000	0
20/09/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.42400	0.44500	0
20/09/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.09600	0.09400	0
20/09/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.35400	0.37500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.12600	0.12400	0
20/09/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.32200	0.34300	0
20/09/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.14400	0.14200	0
20/09/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.29100	0.31200	0
20/09/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.16300	0.16100	1,125
20/09/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.23400	0.25500	0
20/09/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.20600	0.20400	0
20/09/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.36500	0.38700	10,429
20/09/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.31000	0.30600	0
20/09/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.17600	0.19000	0
20/09/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.29800	0.28900	0
20/09/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.16000	0.17300	0
20/09/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.33200	0.32200	750
20/09/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.40300	0.42100	0
20/09/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.47300	0.46500	0
20/09/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.38500	0.40300	0
20/09/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.50500	0.49700	0
20/09/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.36900	0.38500	0
20/09/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.53900	0.52900	0
20/09/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.09000	0.09700	0
20/09/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.56200	0.54600	0
20/09/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.08200	0.08800	0
20/09/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.60400	0.58700	0
20/09/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.07400	0.08000	0
20/09/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.64600	0.62900	0
20/09/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06200	0.06600	375
20/09/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.73400	0.71500	0
20/09/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05100	0.05500	0
20/09/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.82300	0.80400	0
20/09/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04700	0.05000	0
20/09/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.86900	0.84900	0
20/09/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04300	0.04600	60
20/09/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.91500	0.89500	0
20/09/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.13100	0.14000	14,937
20/09/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.97600	0.95900	0
20/09/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.11900	0.12600	4,508
20/09/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.06400	1.04500	0
20/09/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02800	0.02900	0
20/09/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.15000	1.12800	0
20/09/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.01700	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.43900	1.41700	0
20/09/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.01600	0.01600	0
20/09/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.48800	1.46500	0
20/09/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.01500	0.01500	0
20/09/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.53700	1.51400	0
20/09/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.01400	0.01400	0
20/09/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.58600	1.56300	0
20/09/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.01200	0.01200	0
20/09/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.68400	1.66100	0
20/09/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.01100	0.01000	0
20/09/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.78300	1.75900	0
20/09/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.01000	0.01000	0
20/09/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.83200	1.80900	0
20/09/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00800	0.00800	0
20/09/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.98000	1.95700	0
20/09/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00600	0.00600	0
20/09/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.12800	2.10500	0
20/09/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00400	0.00400	0
20/09/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.42600	2.40300	0
20/09/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00300	0.00300	0
20/09/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.47500	2.45200	0
20/09/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00300	0.00300	0
20/09/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.52500	2.50200	0
20/09/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00300	0.00300	0
20/09/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.57500	2.55200	0
20/09/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00200	0.00300	0
20/09/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.62400	2.60200	0
20/09/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00200	0.00200	0
20/09/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.67400	2.65100	0
20/09/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00200	0.00200	0
20/09/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.77400	2.75100	0
20/09/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00200	0.00200	0
20/09/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.82400	2.80100	0
20/09/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.97300	2.95000	0
20/09/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.12300	3.10000	0
20/09/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
20/09/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.42300	3.40000	0
20/09/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.52300	3.50000	0
20/09/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.42200	4.39900	0
20/09/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.47200	4.44900	0
20/09/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.52200	4.49900	0
20/09/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.57200	4.54900	0
20/09/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.67200	4.64900	0
20/09/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.77200	4.74900	0
20/09/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.82200	4.79900	0
20/09/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.97200	4.94900	0
20/09/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.12200	5.09900	0
20/09/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.42200	5.39900	0
20/09/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.52200	5.49900	0
20/09/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.42200	6.39900	0
20/09/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.47200	6.44900	0
20/09/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.52200	6.49900	0
20/09/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.57200	6.54900	0
20/09/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.67200	6.64900	0
20/09/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.77200	6.74900	0
20/09/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.82200	6.79900	0
20/09/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.97200	6.94900	0
20/09/2010	€ / R On 13-December-10	16.55	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
20/09/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.12200	7.09900	0
20/09/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.42200	7.39900	0
20/09/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.52200	7.49900	0
20/09/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.42200	8.39900	0
20/09/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.47200	8.44900	0
20/09/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.52200	8.49900	0
20/09/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.57200	8.54900	0
20/09/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.67200	8.64900	0
20/09/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.77200	8.74900	0
20/09/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.82200	8.79900	0
20/09/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.97200	8.94900	0
20/09/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.12200	9.09900	0
20/09/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.42200	9.39900	0
20/09/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.52200	9.49900	0
20/09/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.42200	10.39900	0
20/09/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.47200	10.44900	0
20/09/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.52200	10.49900	0
20/09/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.57200	10.54900	0
20/09/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.67200	10.64900	0
20/09/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.77200	10.74900	0
20/09/2010	€ / R On 13-December-10	20.25	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
20/09/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.82200	10.79900	0
20/09/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.97200	10.94900	0
20/09/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.12200	11.09900	0
20/09/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.42200	11.39900	0
20/09/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/09/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.52200	11.49900	0
20/09/2010	AU\$ / R On 13-June-11			Foreign Exchange Future	6.78850	6.76050	0
20/09/2010	AU\$ / R On 13-June-11	6.60	C	Foreign Exchange Future	0.38200	0.36200	0
20/09/2010	AU\$ / R On 13-June-11	6.60	P	Foreign Exchange Future	0.19400	0.20200	0
20/09/2010	AU\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.35300	0.33300	0
20/09/2010	AU\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.21500	0.22300	0
20/09/2010	AU\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.32500	0.30600	0
20/09/2010	AU\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.23700	0.24600	0
20/09/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.23100	0.21600	0
20/09/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.20500	0.22000	0
20/09/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08700	0.07900	0
20/09/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.22600	0.25200	0
20/09/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.07300	0.06600	200
20/09/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.26200	0.28900	0
20/09/2010	CAD/ R On 14-March-11			Foreign Exchange Future	7.07680	7.08480	0
20/09/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.24100	0.25600	0
20/09/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.16400	0.17100	0
20/09/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.21200	0.22700	0
20/09/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.18500	0.19200	0
20/09/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.19000	0.20100	0
20/09/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.21300	0.21600	0
20/09/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.02400	0.02600	0
20/09/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.67800	0.67400	0
20/09/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.02100	0.02300	0
20/09/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.72500	0.72100	0
20/09/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.01800	0.02000	0
20/09/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.77200	0.76800	0
20/09/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.28910	7.28090	0
20/09/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.30500	0.29900	0
20/09/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.12400	0.12800	0
20/09/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.27400	0.26800	0
20/09/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.14300	0.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.24500	0.23900	0
20/09/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.16400	0.16800	0
20/09/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.34000	0.33900	0
20/09/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.25100	0.25800	0
20/09/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.31500	0.31500	0
20/09/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.27600	0.28400	0
20/09/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.29200	0.29500	0
20/09/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.30300	0.31400	0
Futures Open Interest							468,643.00
Options Open Interest							461,829.00
Total							930,472.00