



Currency Futures & Options Weekly Statistics

From: 27/09/2010 To: 27/09/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.29000	7.34550	13,655
27/09/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.04400	4.09600	0
27/09/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.24400	3.29600	0
27/09/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.19400	3.24600	0
27/09/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.14400	3.19600	0
27/09/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.09400	3.14600	0
27/09/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.04400	3.09600	0
27/09/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.99400	3.04600	0
27/09/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.94400	2.99600	0
27/09/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.89400	2.94600	0
27/09/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.84400	2.89600	0
27/09/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.79400	2.84600	0
27/09/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.74400	2.79600	0
27/09/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.69400	2.74600	0
27/09/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.64400	2.69600	0
27/09/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.59400	2.64600	0
27/09/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.24400	2.29600	0
27/09/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.19400	2.24600	0
27/09/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.14400	2.19600	0
27/09/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.09400	2.14600	0
27/09/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.04400	2.09600	0
27/09/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.99400	2.04600	0
27/09/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.94400	1.99600	0
27/09/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.89400	1.94600	0
27/09/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00000	0
27/09/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.84400	1.89700	0
27/09/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.79400	1.84700	0
27/09/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.74400	1.79700	0
27/09/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.69400	1.74700	0
27/09/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.64400	1.69700	0
27/09/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.59400	1.64700	0
27/09/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.24500	1.29800	0
27/09/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
27/09/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.19500	1.24800	0
27/09/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
27/09/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.14600	1.19800	0
27/09/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00200	0
27/09/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.09600	1.14900	0
27/09/2010	\$ / 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
27/09/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.04600	1.09900	0
27/09/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
27/09/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.99700	1.05000	0
27/09/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
27/09/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.94800	1.00000	0
27/09/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00500	0.00400	0
27/09/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.89900	0.95100	0
27/09/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00600	0.00500	0
27/09/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.85100	0.90300	0
27/09/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00800	0.00700	0
27/09/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.80300	0.85500	0
27/09/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01000	0.00900	0
27/09/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.75600	0.80700	0
27/09/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01300	0.01100	0
27/09/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.70900	0.76000	0
27/09/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01600	0.01400	0
27/09/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.66200	0.71300	0
27/09/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01900	0.01700	0
27/09/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.61700	0.66700	0
27/09/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02400	0.02100	0
27/09/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.70800	0.75500	0
27/09/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.11800	0.11000	0
27/09/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.33000	0.37500	0
27/09/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08700	0.07900	0
27/09/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.29500	0.33900	0
27/09/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10200	0.09300	0
27/09/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.26200	0.30400	0
27/09/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11900	0.10800	0
27/09/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.23200	0.27200	0
27/09/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.13900	0.12600	0
27/09/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.20300	0.24100	0
27/09/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.16000	0.14500	0
27/09/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.17600	0.21300	0
27/09/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.18300	0.16700	100
27/09/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.15600	0.18700	0
27/09/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.21300	0.19100	0
27/09/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.13900	0.16700	0
27/09/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.24600	0.22100	3,500
27/09/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.12300	0.14900	0
27/09/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.28000	0.25300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.23900	0.26900	33,350
27/09/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.34700	0.32300	0
27/09/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.09600	0.11900	2,040
27/09/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.35300	0.32300	0
27/09/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.31600	0.34500	0
27/09/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.42600	0.40000	0
27/09/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.30000	0.32800	0
27/09/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.46000	0.43300	0
27/09/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.28400	0.31100	0
27/09/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.49400	0.46600	0
27/09/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.16900	0.19100	371
27/09/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.52700	0.49500	0
27/09/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.15800	0.17900	500
27/09/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.56600	0.53300	0
27/09/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.04100	0.05400	1,000
27/09/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.64800	0.60800	500
27/09/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.03300	0.04400	2,423
27/09/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.74000	0.69800	0
27/09/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.02900	0.03900	14,644
27/09/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.78600	0.74300	0
27/09/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.02600	0.03500	30,000
27/09/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.83300	0.78900	0
27/09/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.10000	0.11500	0
27/09/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.85800	0.81900	0
27/09/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.09400	0.10800	33,350
27/09/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.90200	0.86200	0
27/09/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.08900	0.10200	340
27/09/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.94700	0.90600	0
27/09/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.01700	0.02400	0
27/09/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	1.02400	0.97800	0
27/09/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.01500	0.02200	4,400
27/09/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.07200	1.02600	0
27/09/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.01400	0.02000	0
27/09/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.12100	1.07400	0
27/09/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.01200	0.01800	4,000
27/09/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.16900	1.12200	0
27/09/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.01100	0.01600	0
27/09/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.21800	1.17000	0
27/09/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.01000	0.01500	0
27/09/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.26700	1.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.06000	0.06900	3,000
27/09/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.26800	1.22300	0
27/09/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00900	0.01300	0
27/09/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.36600	1.31700	0
27/09/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.05400	0.06200	30,000
27/09/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.36200	1.31600	0
27/09/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00700	0.01100	0
27/09/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.46400	1.41500	0
27/09/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00700	0.01000	3,185
27/09/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.51400	1.46400	0
27/09/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00500	0.00700	15,000
27/09/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.71200	1.66100	0
27/09/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00400	0.00600	30,000
27/09/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.81100	1.76000	0
27/09/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00300	0.00600	20,000
27/09/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.91000	1.86000	0
27/09/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00300	0.00500	0
27/09/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.96000	1.90900	0
27/09/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00300	0.00500	500
27/09/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.01000	1.95900	0
27/09/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.00200	0.00400	0
27/09/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	2.10900	2.05800	0
27/09/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00100	0.00200	0
27/09/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.40800	2.35600	0
27/09/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00100	0.00200	0
27/09/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.45800	2.40600	0
27/09/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.75800	2.70500	0
27/09/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.80800	2.75500	0
27/09/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.85800	2.80500	0
27/09/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00100	0.00100	300
27/09/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.90800	2.85500	0
27/09/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00100	0
27/09/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.95700	2.90500	0
27/09/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00100	0
27/09/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.00700	2.95500	0
27/09/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00100	0
27/09/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.05700	3.00500	0

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27/09/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00100	0
27/09/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.10700	3.05500	0
27/09/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00100	0
27/09/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.15700	3.10500	0
27/09/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.20700	3.15400	0
27/09/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.25700	3.20400	0
27/09/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.30700	3.25400	0
27/09/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.35700	3.30400	0
27/09/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00400	0.00500	30,000
27/09/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.31200	3.25900	0
27/09/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.95700	3.90400	0
27/09/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.75700	4.70400	0
27/09/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.80700	4.75400	0
27/09/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.85700	4.80400	0
27/09/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.90700	4.85400	0
27/09/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.95700	4.90400	0
27/09/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.00700	4.95400	0
27/09/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.05700	5.00400	0
27/09/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.10700	5.05400	0
27/09/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.15700	5.10400	0
27/09/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.20700	5.15400	0
27/09/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.25700	5.20400	0
27/09/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.30700	5.25400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.35700	5.30400	0
27/09/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.40700	5.35400	0
27/09/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.95700	5.90400	0
27/09/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.75700	6.70400	0
27/09/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.80700	6.75400	0
27/09/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.85700	6.80400	0
27/09/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.90700	6.85400	0
27/09/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.95700	6.90400	0
27/09/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.00700	6.95400	0
27/09/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.05700	7.00400	0
27/09/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.10700	7.05400	0
27/09/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.15700	7.10400	0
27/09/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.20700	7.15400	0
27/09/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.25700	7.20400	0
27/09/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.30700	7.25400	0
27/09/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.35700	7.30400	0
27/09/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.40700	7.35400	0
27/09/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.95700	7.90400	0
27/09/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.75700	8.70400	0
27/09/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.80700	8.75400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.85700	8.80400	0
27/09/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.90700	8.85400	0
27/09/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.95700	8.90400	0
27/09/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.00700	8.95400	0
27/09/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.05700	9.00400	0
27/09/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.10700	9.05400	0
27/09/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.15700	9.10400	0
27/09/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.20700	9.15400	0
27/09/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.25700	9.20400	0
27/09/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.30700	9.25400	0
27/09/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.35700	9.30400	0
27/09/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.40700	9.35400	0
27/09/2010	£ / R On 13-June-11			Foreign Exchange Future	11.52390	11.52350	1,502
27/09/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.39300	0.39600	870
27/09/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.46600	0.47100	0
27/09/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.29400	0.29800	0
27/09/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.66700	0.67300	0
27/09/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.44000	0.44300	0
27/09/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.71600	0.72000	0
27/09/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.42400	0.42700	0
27/09/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.75000	0.75400	0
27/09/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.40800	0.41100	0
27/09/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.78400	0.78800	0
27/09/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.14100	0.14400	870
27/09/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.31400	1.31900	0
27/09/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08560	0.08610	0
27/09/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00867	0.00915	0
27/09/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00037	0.00035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00963	0.01007	0
27/09/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00103	0.00097	0
27/09/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00230	0.00256	0
27/09/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00400	0.00376	0
27/09/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00403	0.00429	0
27/09/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00543	0.00519	0
27/09/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00052	0.00061	0
27/09/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01222	0.01181	0
27/09/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00169	0.00182	0
27/09/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01309	0.01272	0
27/09/2010	€ / R On 13-June-11			Foreign Exchange Future	9.81090	9.77800	5,820
27/09/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.70900	1.67500	0
27/09/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
27/09/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.65900	1.62500	0
27/09/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
27/09/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.60900	1.57500	0
27/09/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
27/09/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.55900	1.52500	0
27/09/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
27/09/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.46000	1.42600	0
27/09/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00300	0.00300	0
27/09/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.36000	1.32700	0
27/09/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00300	0.00400	0
27/09/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.31100	1.27700	0
27/09/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00400	0.00400	0
27/09/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.16300	1.12900	0
27/09/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00600	0.00600	0
27/09/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.01500	0.98300	0
27/09/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00800	0.01000	0
27/09/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.73400	0.70600	0
27/09/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02700	0.03300	0
27/09/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.68900	0.66300	0
27/09/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03200	0.04000	0
27/09/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.64500	0.62000	0
27/09/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03800	0.04700	0
27/09/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.60300	0.57800	0
27/09/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04600	0.05500	0
27/09/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.52000	0.49900	0
27/09/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.06300	0.07600	0
27/09/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.44300	0.42400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.08600	0.10100	0
27/09/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.40700	0.38900	0
27/09/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.10000	0.11600	0
27/09/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.37200	0.35600	0
27/09/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.11500	0.13300	1,125
27/09/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.30700	0.29300	0
27/09/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.15000	0.17000	0
27/09/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.43700	0.42500	10,429
27/09/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.25200	0.27400	0
27/09/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.22200	0.21700	0
27/09/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.21500	0.24400	0
27/09/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.20100	0.19800	0
27/09/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.24400	0.27500	750
27/09/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.46000	0.45000	0
27/09/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.39900	0.42200	0
27/09/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.43600	0.43000	0
27/09/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.42500	0.45200	0
27/09/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.41700	0.41100	0
27/09/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.45600	0.48300	0
27/09/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10800	0.11300	0
27/09/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.45100	0.49000	0
27/09/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.09700	0.10300	0
27/09/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.49000	0.53000	0
27/09/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.08800	0.09400	0
27/09/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.53100	0.57100	0
27/09/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.07100	0.07800	375
27/09/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.61400	0.65500	0
27/09/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05700	0.06500	0
27/09/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.70000	0.74200	0
27/09/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05100	0.05900	0
27/09/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.74400	0.78600	0
27/09/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04600	0.05400	60
27/09/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.78900	0.83100	0
27/09/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.15100	0.15200	14,937
27/09/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.86600	0.90100	0
27/09/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.13600	0.13700	4,508
27/09/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.95100	0.98600	0
27/09/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02800	0.03500	0
27/09/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.02100	1.06200	0
27/09/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.01500	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.30800	1.34900	0
27/09/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.01400	0.02000	0
27/09/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.35700	1.39700	0
27/09/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.01200	0.01900	0
27/09/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.40500	1.44600	0
27/09/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.01100	0.01800	0
27/09/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.45400	1.49500	0
27/09/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00900	0.01500	0
27/09/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.55200	1.59200	0
27/09/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00800	0.01300	0
27/09/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.65100	1.69000	0
27/09/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00700	0.01200	0
27/09/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.70000	1.73900	0
27/09/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00600	0.01000	0
27/09/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.84900	1.88700	0
27/09/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00400	0.00800	0
27/09/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.99700	2.03500	0
27/09/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00300	0.00500	0
27/09/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.29600	2.33200	0
27/09/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00200	0.00400	0
27/09/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.34500	2.38100	0
27/09/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00200	0.00400	0
27/09/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.39500	2.43100	0
27/09/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00200	0.00400	0
27/09/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.44500	2.48100	0
27/09/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00200	0.00300	0
27/09/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.49500	2.53000	0
27/09/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00200	0.00300	0
27/09/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.54500	2.58000	0
27/09/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00300	0
27/09/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.64400	2.68000	0
27/09/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00100	0.00200	0
27/09/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.69400	2.72900	0
27/09/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00100	0.00200	0
27/09/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.84400	2.87900	0
27/09/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.99400	3.02800	0
27/09/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00100	0.00100	0
27/09/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.29400	3.32800	0
27/09/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.39300	3.42800	0
27/09/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.29300	4.32700	0
27/09/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.34300	4.37700	0
27/09/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.39300	4.42700	0
27/09/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.44300	4.47700	0
27/09/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.54300	4.57700	0
27/09/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.64300	4.67700	0
27/09/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.69300	4.72700	0
27/09/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.84300	4.87700	0
27/09/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.99300	5.02700	0
27/09/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.29300	5.32700	0
27/09/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.39300	5.42700	0
27/09/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.29300	6.32700	0
27/09/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.34300	6.37700	0
27/09/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.39300	6.42700	0
27/09/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.44300	6.47700	0
27/09/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.54300	6.57700	0
27/09/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.64300	6.67700	0
27/09/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.69300	6.72700	0
27/09/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.84300	6.87700	0
27/09/2010	€ / 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
27/09/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.99300	7.02700	0
27/09/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.29300	7.32700	0
27/09/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.39300	7.42700	0
27/09/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.29300	8.32700	0
27/09/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.34300	8.37700	0
27/09/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.39300	8.42700	0
27/09/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.44300	8.47700	0
27/09/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.54300	8.57700	0
27/09/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.64300	8.67700	0
27/09/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.69300	8.72700	0
27/09/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.84300	8.87700	0
27/09/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.99300	9.02700	0
27/09/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.29300	9.32700	0
27/09/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.39300	9.42700	0
27/09/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.29300	10.32700	0
27/09/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.34300	10.37700	0
27/09/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.39300	10.42700	0
27/09/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.44300	10.47700	0
27/09/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.54300	10.57700	0
27/09/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.64300	10.67700	0
27/09/2010	€ / 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
27/09/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.69300	10.72700	0
27/09/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.84300	10.87700	0
27/09/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.99300	11.02700	0
27/09/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.29300	11.32700	0
27/09/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/09/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.39300	11.42700	0
27/09/2010	AU\$ / R On 13-June-11			Foreign Exchange Future	6.78250	6.76220	0
27/09/2010	AU\$ / R On 13-June-11	6.60	C	Foreign Exchange Future	0.35600	0.36200	0
27/09/2010	AU\$ / R On 13-June-11	6.60	P	Foreign Exchange Future	0.17400	0.20000	0
27/09/2010	AU\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.32700	0.33400	0
27/09/2010	AU\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.19500	0.22200	0
27/09/2010	AU\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.29900	0.30800	0
27/09/2010	AU\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.21700	0.24600	0
27/09/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21400	0.21600	0
27/09/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.19200	0.21600	0
27/09/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07700	0.07600	0
27/09/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.21900	0.24100	0
27/09/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06500	0.06400	200
27/09/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.25700	0.27900	0
27/09/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.97860	6.97370	0
27/09/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.18700	0.19000	0
27/09/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.20800	0.21600	0
27/09/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.16700	0.17000	0
27/09/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.23800	0.24600	0
27/09/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.15000	0.15200	0
27/09/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.27100	0.27800	0
27/09/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.01300	0.01600	0
27/09/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.76400	0.77200	0
27/09/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.01100	0.01400	0
27/09/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.81200	0.82000	0
27/09/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00900	0.01200	0
27/09/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.86000	0.86800	0
27/09/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.32380	7.37060	0
27/09/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.32500	0.35900	0
27/09/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10900	0.09700	0
27/09/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.29100	0.32400	0
27/09/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12500	0.11200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.26000	0.29100	0
27/09/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.14400	0.12900	0
27/09/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.35900	0.38400	0
27/09/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.23500	0.21300	0
27/09/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.33300	0.35700	0
27/09/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25900	0.23600	0
27/09/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.30900	0.33100	0
27/09/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.28500	0.26000	0
Futures Open Interest							469,770.00
Options Open Interest							461,824.00
Total							931,594.00