



Currency Futures & Options Weekly Statistics

From: 25/10/2010 To: 27/10/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.24890	9.27410	0
25/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.92500	3.95200	0
25/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.12500	3.15200	0
25/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.07500	3.10200	0
25/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.02500	3.05200	0
25/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.97500	3.00200	0
25/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.92500	2.95200	0
25/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.87500	2.90200	0
25/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.82500	2.85200	0
25/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.77500	2.80200	0
25/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.72500	2.75200	0
25/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.67500	2.70200	0
25/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.62500	2.65200	0
25/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.57500	2.60200	0
25/10/2010	\$ / 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
25/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.52500	2.55200	0
25/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.47500	2.50200	0
25/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.12500	2.15200	0
25/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.07500	2.10200	0
25/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.02500	2.05200	0
25/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.97500	2.00200	0
25/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.92500	1.95200	0
25/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.87500	1.90200	0
25/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.82500	1.85200	0
25/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.77500	1.80200	0
25/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.72500	1.75200	0
25/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.67500	1.70200	0
25/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.62500	1.65200	0
25/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.57500	1.60200	0
25/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.52500	1.55200	0
25/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.47500	1.50200	0
25/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.12600	1.15200	0
25/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.07600	1.10300	0
25/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.02600	1.05300	0
25/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.97700	1.00300	0
25/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.92700	0.95400	0
25/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00200	0.00200	0
25/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.87800	0.90500	0
25/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
25/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.82900	0.85500	0
25/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00300	0
25/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.78000	0.80700	0
25/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
25/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.73200	0.75800	0
25/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00700	0.00600	0
25/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.68400	0.71000	0
25/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00900	0.00800	0
25/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.63600	0.66300	0
25/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01100	0.01100	0
25/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.58900	0.61600	0
25/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01400	0.01400	0
25/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.54300	0.57000	0
25/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01800	0.01800	0
25/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.49800	0.52400	0
25/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02300	0.02200	0
25/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.61400	0.63500	0
25/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.14800	0.14100	0
25/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.22300	0.24500	0
25/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09800	0.09300	0
25/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19200	0.21200	30,000
25/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11700	0.11000	0
25/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.16300	0.18200	0
25/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13800	0.13000	0
25/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.13700	0.15500	0
25/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.16200	0.15300	0
25/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.11700	0.13400	10,534
25/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.19200	0.18200	0
25/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.24900	0.26700	1,200
25/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.27800	0.26900	0
25/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.08500	0.09900	0
25/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.26000	0.24700	0
25/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.07200	0.08400	0
25/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.29700	0.28200	3,500
25/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.19700	0.21200	7,500
25/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.37600	0.36400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.18200	0.19600	33,350
25/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.41100	0.39800	0
25/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.04400	0.05200	2,040
25/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.41900	0.40000	0
25/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.26200	0.27500	0
25/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.49600	0.48100	0
25/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.24800	0.26000	0
25/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.53200	0.51600	0
25/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.23500	0.24600	0
25/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.56900	0.55200	0
25/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.12400	0.13400	371
25/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.60300	0.58600	0
25/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.11500	0.12400	500
25/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.64400	0.62600	0
25/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01300	0.01600	1,000
25/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.73800	0.71400	500
25/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00900	0.01200	2,423
25/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.83400	0.81000	0
25/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00800	0.01000	14,644
25/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.88300	0.85800	0
25/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00700	0.00800	30,000
25/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.93200	0.90600	0
25/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07000	0.07500	0
25/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.94900	0.92700	0
25/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.22300	0.23100	0
25/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.95300	0.93200	0
25/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.21400	0.22200	0
25/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.99400	0.97300	0
25/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.20600	0.21300	0
25/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.03600	1.01400	0
25/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00300	0.00400	4,400
25/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.17800	1.15200	0
25/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00200	0.00300	0
25/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.22700	1.20100	0
25/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00200	0.00300	4,000
25/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.27700	1.25100	0
25/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00200	0.00200	0
25/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.32700	1.30000	0
25/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00200	0.00200	0
25/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.37700	1.35000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.04000	0.04200	3,000
25/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.36900	1.34400	0
25/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00100	0.00200	0
25/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.47600	1.45000	0
25/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03500	0.03700	30,000
25/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.46400	1.43900	0
25/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.57600	1.54900	0
25/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
25/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.62600	1.59900	0
25/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00100	15,000
25/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.82500	1.79900	0
25/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
25/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.92500	1.89800	0
25/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
25/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.02500	1.99800	0
25/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.07500	2.04800	0
25/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
25/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.12500	2.09800	0
25/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.66400	1.67800	0
25/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.56500	1.55400	0
25/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.64700	1.66100	0
25/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.59800	1.58700	0
25/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.63000	1.64500	0
25/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.63100	1.62100	0
25/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.52500	2.49800	0
25/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.57500	2.54800	0
25/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.87500	2.84800	0
25/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.92500	2.89800	0
25/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.97500	2.94800	0
25/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
25/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.02500	2.99800	0
25/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.07500	3.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.12500	3.09800	0
25/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.17500	3.14800	0
25/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.22500	3.19800	0
25/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.27500	3.24800	0
25/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.32500	3.29800	0
25/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.37500	3.34800	0
25/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.42500	3.39800	0
25/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.47500	3.44800	0
25/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
25/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.43100	3.40400	0
25/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.07500	4.04800	0
25/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.87500	4.84800	0
25/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.92500	4.89800	0
25/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.97500	4.94800	0
25/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.02500	4.99800	0
25/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.07500	5.04800	0
25/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.12500	5.09800	0
25/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.17500	5.14800	0
25/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.22500	5.19800	0
25/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.27500	5.24800	0
25/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.32500	5.29800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.37500	5.34800	0
25/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.42500	5.39800	0
25/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.47500	5.44800	0
25/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.52500	5.49800	0
25/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.07500	6.04800	0
25/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.87500	6.84800	0
25/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.92500	6.89800	0
25/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.97500	6.94800	0
25/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.02500	6.99800	0
25/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.07500	7.04800	0
25/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.12500	7.09800	0
25/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.17500	7.14800	0
25/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.22500	7.19800	0
25/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.27500	7.24800	0
25/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.32500	7.29800	0
25/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.37500	7.34800	0
25/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.42500	7.39800	0
25/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.47500	7.44800	0
25/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.52500	7.49800	0
25/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.07500	8.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.87500	8.84800	0
25/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.92500	8.89800	0
25/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.97500	8.94800	0
25/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.02500	8.99800	0
25/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.07500	9.04800	0
25/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.12500	9.09800	0
25/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.17500	9.14800	0
25/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.22500	9.19800	0
25/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.27500	9.24800	0
25/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.32500	9.29800	0
25/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.37500	9.34800	0
25/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.42500	9.39800	0
25/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.47500	9.44800	0
25/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.52500	9.49800	0
25/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.23560	11.25800	1,564
25/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.26600	0.27500	870
25/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.61600	0.60500	0
25/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.19100	0.19800	0
25/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.84100	0.82800	0
25/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.32300	0.33100	0
25/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.88700	0.87300	0
25/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.31000	0.31700	0
25/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.92400	0.90900	0
25/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.29800	0.30500	0
25/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.96200	0.94700	0
25/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.14600	0.15000	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.04600	1.03000	0
25/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.08200	0.08300	870
25/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.53200	1.51300	0
25/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08790	0.08730	1,185
25/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01066	0.01019	0
25/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00006	0.00009	0
25/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01136	0.01082	0
25/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00046	0.00052	0
25/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00274	0.00257	0
25/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00214	0.00247	0
25/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00468	0.00443	0
25/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00378	0.00413	0
25/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00041	0.00041	0
25/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00981	0.01031	0
25/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00180	0.00176	0
25/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01090	0.01146	0
25/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.98360	9.98830	5,820
25/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.89600	1.90100	0
25/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.84600	1.85100	0
25/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.79600	1.80100	0
25/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.74600	1.75100	0
25/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.64600	1.65100	0
25/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.54600	1.55100	0
25/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.49600	1.50100	0
25/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.34700	1.35200	0
25/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
25/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.19700	1.20300	0
25/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00200	0.00300	0
25/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.90200	0.90800	0
25/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00700	0.00800	0
25/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.85400	0.85900	0
25/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00900	0.00900	0
25/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.80600	0.81200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01100	0.01200	0
25/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.75800	0.76400	0
25/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01300	0.01400	0
25/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.66500	0.67200	0
25/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.02000	0.02200	0
25/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.57500	0.58200	0
25/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.03000	0.03200	0
25/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.53100	0.53800	0
25/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.03600	0.03800	0
25/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.48800	0.49500	0
25/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.04300	0.04500	1,125
25/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.40600	0.41400	0
25/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06100	0.06400	0
25/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.52400	0.53400	10,429
25/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.15800	0.16300	0
25/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.29500	0.30400	0
25/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.10000	0.10400	0
25/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.26200	0.27000	0
25/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.11700	0.12000	750
25/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.53700	0.54500	0
25/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.30300	0.30700	0
25/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.51000	0.51800	0
25/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.32600	0.33000	0
25/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.48400	0.49200	0
25/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.35000	0.35400	0
25/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11800	0.12500	0
25/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.27300	0.27500	0
25/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10300	0.11000	0
25/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.30800	0.31000	0
25/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09000	0.09700	0
25/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.34500	0.34700	0
25/10/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.23300	0.24100	100
25/10/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.46700	0.47000	0
25/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05100	0.05600	0
25/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.50600	0.50600	0
25/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04500	0.04900	0
25/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.55000	0.54900	0
25/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03900	0.04300	60
25/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.59400	0.59300	0
25/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.15900	0.16500	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.69300	0.69400	0
25/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.14000	0.14600	4,508
25/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.77400	0.77500	0
25/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.01900	0.02200	0
25/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.82400	0.82200	0
25/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00800	0.01000	0
25/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.11300	1.11000	0
25/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00700	0.00800	0
25/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.16200	1.15800	0
25/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00600	0.00700	0
25/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.21100	1.20700	0
25/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00500	0.00600	0
25/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.26000	1.25600	0
25/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00400	0.00500	0
25/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.35900	1.35500	0
25/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00300	0.00400	0
25/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.45800	1.45400	0
25/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00300	0.00300	0
25/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.50800	1.50300	0
25/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
25/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.65700	1.65200	0
25/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00100	0.00200	0
25/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.80600	1.80200	0
25/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.10600	2.10100	0
25/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.15600	2.15100	0
25/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.20600	2.20100	0
25/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.25600	2.25100	0
25/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.30600	2.30100	0
25/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00100	0
25/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.35500	2.35100	0
25/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00100	0
25/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.45500	2.45100	0
25/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.50500	2.50000	0
25/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.65500	2.65000	0
25/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.80500	2.80000	0
25/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.10500	3.10000	0
25/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.20500	3.20000	0
25/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.10500	4.10000	0
25/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.15500	4.15000	0
25/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.20500	4.20000	0
25/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.25500	4.25000	0
25/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.35500	4.35000	0
25/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.45500	4.45000	0
25/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.50500	4.50000	0
25/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.65500	4.65000	0
25/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.80500	4.80000	0
25/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.10500	5.10000	0
25/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.20500	5.20000	0
25/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.10500	6.10000	0
25/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.15500	6.15000	0
25/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.20500	6.20000	0
25/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.25500	6.25000	0
25/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.35500	6.35000	0
25/10/2010	€ / R On 13-December-10	16.20	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
25/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.45500	6.45000	0
25/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.50500	6.50000	0
25/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.65500	6.65000	0
25/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.80500	6.80000	0
25/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.10500	7.10000	0
25/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.20500	7.20000	0
25/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.10500	8.10000	0
25/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.15500	8.15000	0
25/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.20500	8.20000	0
25/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.25500	8.25000	0
25/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.35500	8.35000	0
25/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.45500	8.45000	0
25/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.50500	8.50000	0
25/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.65500	8.65000	0
25/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.80500	8.80000	0
25/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.10500	9.10000	0
25/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.20500	9.20000	0
25/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.10500	10.10000	0
25/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.15500	10.15000	0
25/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.20500	10.20000	0
25/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.25500	10.25000	0
25/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.35500	10.35000	0
25/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.45500	10.45000	0
25/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.50500	10.50000	0
25/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.65500	10.65000	0
25/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.80500	10.80000	0
25/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.10500	11.10000	0
25/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.20500	11.20000	0
25/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.39990	7.32360	0
25/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.49000	0.45300	0
25/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.16300	0.19200	0
25/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.45800	0.42300	0
25/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.18100	0.21200	0
25/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.42700	0.39400	0
25/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.20000	0.23300	0
25/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.28100	0.24000	0
25/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.12100	0.15000	0
25/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.10400	0.07900	0
25/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10900	0.15500	0
25/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.08400	0.06300	200
25/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13900	0.18900	0
25/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.91900	0.87500	0
25/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.76900	0.80100	0
25/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.89700	0.85300	0
25/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.79700	0.82900	0
25/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.87500	0.83600	0
25/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.82500	0.86200	0
25/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.91920	6.90220	0
25/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.15200	0.14900	0
25/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.23300	0.24700	0
25/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.13500	0.13200	0
25/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.26600	0.28000	0
25/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11900	0.11700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.30000	0.31500	0
25/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00300	0.00400	0
25/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.81100	0.82900	0
25/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00200	0.00300	0
25/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.86000	0.87800	0
25/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00200	0.00200	0
25/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.91000	0.92700	0
25/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.28600	7.28330	0
25/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.26400	0.26400	0
25/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08200	0.08500	0
25/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.23000	0.22900	0
25/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09800	0.10000	0
25/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.19800	0.19800	0
25/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11600	0.11900	0
25/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.31300	0.31500	0
25/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.22700	0.23200	0
25/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.28800	0.29000	0
25/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25200	0.25700	0
25/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.26400	0.26600	0
25/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.27800	0.28300	0
26/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.25680	9.24890	0
26/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.93100	3.92500	0
26/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.13100	3.12500	0
26/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.08100	3.07500	0
26/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.03100	3.02500	0
26/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.98100	2.97500	0
26/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.93100	2.92500	0
26/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.88100	2.87500	0
26/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.83100	2.82500	0
26/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.78100	2.77500	0
26/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.73100	2.72500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.68100	2.67500	0
26/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.63100	2.62500	0
26/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.58100	2.57500	0
26/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.53100	2.52500	0
26/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.48100	2.47500	0
26/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.13100	2.12500	0
26/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.08100	2.07500	0
26/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.03100	2.02500	0
26/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.98100	1.97500	0
26/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.93100	1.92500	0
26/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.88100	1.87500	0
26/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.83100	1.82500	0
26/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.78100	1.77500	0
26/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.73100	1.72500	0
26/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.68100	1.67500	0
26/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.63100	1.62500	0
26/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.58100	1.57500	0
26/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.53100	1.52500	0
26/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.48100	1.47500	0
26/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.13200	1.12600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.08200	1.07600	0
26/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.03200	1.02600	0
26/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.98300	0.97700	0
26/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
26/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.93300	0.92700	0
26/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00200	0.00200	0
26/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.88400	0.87800	0
26/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
26/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.83500	0.82900	0
26/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
26/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.78600	0.78000	0
26/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
26/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.73700	0.73200	0
26/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00600	0.00700	0
26/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.68900	0.68400	0
26/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00800	0.00900	0
26/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.64200	0.63600	0
26/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01100	0.01100	0
26/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.59500	0.58900	0
26/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01400	0.01400	0
26/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.54800	0.54300	0
26/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01700	0.01800	0
26/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.50300	0.49800	0
26/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02200	0.02300	0
26/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.61600	0.61400	0
26/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.14400	0.14800	0
26/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.22500	0.22300	0
26/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09400	0.09800	0
26/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19300	0.19200	30,000
26/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11200	0.11700	0
26/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.16400	0.16300	0
26/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13300	0.13800	0
26/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.13700	0.13700	0
26/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.15600	0.16200	0
26/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.11800	0.11700	10,534
26/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.18700	0.19200	0
26/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.25000	0.24900	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.27300	0.27800	0
26/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.08500	0.08500	0
26/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.25400	0.26000	0
26/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.07200	0.07200	0
26/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.29100	0.29700	3,500
26/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.19700	0.19700	7,500
26/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.37000	0.37600	0
26/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.18200	0.18200	33,350
26/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.40500	0.41100	0
26/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.04300	0.04400	2,040
26/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.41200	0.41900	0
26/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.26200	0.26200	0
26/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.49000	0.49600	0
26/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.24800	0.24800	0
26/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.52600	0.53200	0
26/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.23400	0.23500	0
26/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.56200	0.56900	0
26/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.12400	0.12400	371
26/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.59700	0.60300	0
26/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.11500	0.11500	500
26/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.63800	0.64400	0
26/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01300	0.01300	1,000
26/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.73200	0.73800	500
26/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00900	0.00900	2,423
26/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.82800	0.83400	0
26/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00700	0.00800	14,644
26/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.87600	0.88300	0
26/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00600	0.00700	30,000
26/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.92500	0.93200	0
26/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.06900	0.07000	0
26/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.94200	0.94900	0
26/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.22300	0.22300	0
26/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.94800	0.95300	0
26/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.21400	0.21400	0
26/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.98900	0.99400	0
26/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.20600	0.20600	0
26/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.03100	1.03600	0
26/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00300	0.00300	4,400
26/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.17200	1.17800	0
26/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.22100	1.22700	0
26/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00200	0.00200	4,000
26/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.27100	1.27700	0
26/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00200	0.00200	0
26/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.32100	1.32700	0
26/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00100	0.00200	0
26/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.37000	1.37700	0
26/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03900	0.04000	3,000
26/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.36200	1.36900	0
26/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.47000	1.47600	0
26/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03500	0.03500	30,000
26/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.45800	1.46400	0
26/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.57000	1.57600	0
26/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
26/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.62000	1.62600	0
26/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
26/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.81900	1.82500	0
26/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
26/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.91900	1.92500	0
26/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
26/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.01900	2.02500	0
26/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.06900	2.07500	0
26/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
26/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.11900	2.12500	0
26/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.66700	1.66400	0
26/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.56000	1.56500	0
26/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.65000	1.64700	0
26/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.59300	1.59800	0
26/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.63300	1.63000	0
26/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.62600	1.63100	0
26/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.51900	2.52500	0
26/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.56900	2.57500	0
26/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.86900	2.87500	0
26/10/2010	\$ / R On 13-December-10	9.90	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
26/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.91900	2.92500	0
26/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.96900	2.97500	0
26/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
26/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.01900	3.02500	0
26/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.06900	3.07500	0
26/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.11900	3.12500	0
26/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.16900	3.17500	0
26/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.21900	3.22500	0
26/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.26900	3.27500	0
26/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.31900	3.32500	0
26/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.36900	3.37500	0
26/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.41900	3.42500	0
26/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.46900	3.47500	0
26/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
26/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.42500	3.43100	0
26/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.06900	4.07500	0
26/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.86900	4.87500	0
26/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.91900	4.92500	0
26/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.96900	4.97500	0
26/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.01900	5.02500	0
26/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.06900	5.07500	0
26/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.11900	5.12500	0
26/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.16900	5.17500	0
26/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.21900	5.22500	0
26/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.26900	5.27500	0
26/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.31900	5.32500	0
26/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.36900	5.37500	0
26/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.41900	5.42500	0
26/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.46900	5.47500	0
26/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.51900	5.52500	0
26/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.06900	6.07500	0
26/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.86900	6.87500	0
26/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.91900	6.92500	0
26/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.96900	6.97500	0
26/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.01900	7.02500	0
26/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.06900	7.07500	0
26/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.11900	7.12500	0
26/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.16900	7.17500	0
26/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.21900	7.22500	0
26/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.26900	7.27500	0
26/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.31900	7.32500	0
26/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.36900	7.37500	0
26/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.41900	7.42500	0
26/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.46900	7.47500	0
26/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.51900	7.52500	0
26/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.06900	8.07500	0
26/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.86900	8.87500	0
26/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.91900	8.92500	0
26/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.96900	8.97500	0
26/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.01900	9.02500	0
26/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.06900	9.07500	0
26/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.11900	9.12500	0
26/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.16900	9.17500	0
26/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.21900	9.22500	0
26/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.26900	9.27500	0
26/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.31900	9.32500	0
26/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.36900	9.37500	0
26/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.41900	9.42500	0
26/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.46900	9.47500	0
26/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.51900	9.52500	0
26/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.34320	11.23560	1,564
26/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.30200	0.26600	870
26/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.54500	0.61600	0
26/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.21700	0.19100	0
26/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.76000	0.84100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.35600	0.32300	0
26/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.81300	0.88700	0
26/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.34200	0.31000	0
26/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.84900	0.92400	0
26/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.32900	0.29800	0
26/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.88600	0.96200	0
26/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.16600	0.14600	150
26/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.95900	1.04600	0
26/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.09300	0.08200	870
26/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.43600	1.53200	0
26/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08720	0.08790	0
26/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00998	0.01066	0
26/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00008	0.00006	0
26/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01074	0.01136	0
26/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00054	0.00046	0
26/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00238	0.00274	0
26/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00248	0.00214	0
26/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00433	0.00468	0
26/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00413	0.00378	0
26/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00034	0.00041	0
26/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01044	0.00981	0
26/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00164	0.00180	0
26/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01144	0.01090	0
26/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.91290	9.98360	5,820
26/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.82900	1.89600	0
26/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.77900	1.84600	0
26/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.72900	1.79600	0
26/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.67900	1.74600	0
26/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.57900	1.64600	0
26/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.47900	1.54600	0
26/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.42900	1.49600	0
26/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.28000	1.34700	0
26/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.13100	1.19700	0
26/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00300	0.00200	0
26/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.83700	0.90200	0
26/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00900	0.00700	0
26/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.78900	0.85400	0
26/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.01100	0.00900	0
26/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.74200	0.80600	0
26/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01400	0.01100	0
26/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.69500	0.75800	0
26/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01700	0.01300	0
26/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.60300	0.66500	0
26/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.02500	0.02000	0
26/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.51500	0.57500	0
26/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.03700	0.03000	0
26/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.47200	0.53100	0
26/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04400	0.03600	0
26/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.43100	0.48800	0
26/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.05300	0.04300	1,125
26/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.35200	0.40600	0
26/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07400	0.06100	0
26/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.48000	0.52400	10,429
26/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.18300	0.15800	0
26/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.24700	0.29500	0
26/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.11900	0.10000	0
26/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.21600	0.26200	0
26/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.13800	0.11700	750
26/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.50000	0.53700	0
26/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.33700	0.30300	0
26/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.47400	0.51000	0
26/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.36100	0.32600	0
26/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.44900	0.48400	0
26/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.38600	0.35000	0
26/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.09700	0.11800	0
26/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.31900	0.27300	0
26/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.08400	0.10300	0
26/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.35600	0.30800	0
26/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.07300	0.09000	0
26/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.39500	0.34500	0
26/10/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.21300	0.23300	100
26/10/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.51600	0.46700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04100	0.05100	0
26/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.56300	0.50600	0
26/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.03600	0.04500	0
26/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.60800	0.55000	0
26/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03100	0.03900	60
26/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.65300	0.59400	0
26/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.14400	0.15900	14,937
26/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.74700	0.69300	0
26/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.12700	0.14000	4,508
26/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.83000	0.77400	0
26/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.01500	0.01900	0
26/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.88700	0.82400	0
26/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00600	0.00800	0
26/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.17800	1.11300	0
26/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00600	0.00700	0
26/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.22800	1.16200	0
26/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00500	0.00600	0
26/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.27700	1.21100	0
26/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00400	0.00500	0
26/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.32600	1.26000	0
26/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00300	0.00400	0
26/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.42500	1.35900	0
26/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00300	0.00300	0
26/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.52500	1.45800	0
26/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00200	0.00300	0
26/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.57400	1.50800	0
26/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
26/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.72400	1.65700	0
26/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.87300	1.80600	0
26/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.17300	2.10600	0
26/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.22300	2.15600	0
26/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.27300	2.20600	0
26/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00100	0
26/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.32200	2.25600	0
26/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00100	0
26/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.37200	2.30600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.42200	2.35500	0
26/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.52200	2.45500	0
26/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.57200	2.50500	0
26/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.72200	2.65500	0
26/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.87200	2.80500	0
26/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.17200	3.10500	0
26/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.27200	3.20500	0
26/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.17200	4.10500	0
26/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.22200	4.15500	0
26/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.27200	4.20500	0
26/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.32200	4.25500	0
26/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.42200	4.35500	0
26/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.52200	4.45500	0
26/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.57200	4.50500	0
26/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.72200	4.65500	0
26/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.87200	4.80500	0
26/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.17200	5.10500	0
26/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.27200	5.20500	0
26/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.17200	6.10500	0
26/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.22200	6.15500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.27200	6.20500	0
26/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.32200	6.25500	0
26/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.42200	6.35500	0
26/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.52200	6.45500	0
26/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.57200	6.50500	0
26/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.72200	6.65500	0
26/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.87200	6.80500	0
26/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.17200	7.10500	0
26/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.27200	7.20500	0
26/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.17200	8.10500	0
26/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.22200	8.15500	0
26/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.27200	8.20500	0
26/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.32200	8.25500	0
26/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.42200	8.35500	0
26/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.52200	8.45500	0
26/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.57200	8.50500	0
26/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.72200	8.65500	0
26/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.87200	8.80500	0
26/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.17200	9.10500	0
26/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.27200	9.20500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.17200	10.10500	0
26/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.22200	10.15500	0
26/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.27200	10.20500	0
26/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.32200	10.25500	0
26/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.42200	10.35500	0
26/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.52200	10.45500	0
26/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.57200	10.50500	0
26/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.72200	10.65500	0
26/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.87200	10.80500	0
26/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.17200	11.10500	0
26/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.27200	11.20500	0
26/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.35990	7.39990	0
26/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.45600	0.49000	0
26/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.17900	0.16300	0
26/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.42500	0.45800	0
26/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.19800	0.18100	0
26/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.39500	0.42700	0
26/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.21800	0.20000	0
26/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.24900	0.28100	0
26/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.13800	0.12100	0
26/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08200	0.10400	0
26/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.13500	0.10900	0
26/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06600	0.08400	200
26/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.16900	0.13900	0
26/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.89600	0.91900	0
26/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.78600	0.76900	0
26/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.87400	0.89700	0
26/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.81400	0.79700	0
26/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.85300	0.87500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.84300	0.82500	0
26/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.90300	6.91920	0
26/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.14600	0.15200	0
26/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.24300	0.23300	0
26/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.12900	0.13500	0
26/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.27600	0.26600	0
26/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11500	0.11900	0
26/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.31200	0.30000	0
26/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00300	0.00300	0
26/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.82700	0.81100	0
26/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00200	0.00200	0
26/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.87600	0.86000	0
26/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00200	0.00200	0
26/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.92600	0.91000	0
26/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.19480	7.28600	0
26/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.20100	0.26400	0
26/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10800	0.08200	0
26/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.17000	0.23000	0
26/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12700	0.09800	0
26/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.14300	0.19800	0
26/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15000	0.11600	0
26/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.26300	0.31300	0
26/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.26800	0.22700	0
26/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.24300	0.28800	0
26/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.29800	0.25200	0
26/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.22400	0.26400	0
26/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.32900	0.27800	0
27/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.39630	9.25680	0
27/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.07000	3.93100	0
27/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.27000	3.13100	0
27/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.22000	3.08100	0
27/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.17000	3.03100	0
27/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.12000	2.98100	0
27/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.07000	2.93100	0
27/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.02000	2.88100	0
27/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.97000	2.83100	0
27/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.92000	2.78100	0
27/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.87000	2.73100	0
27/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.82000	2.68100	0
27/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.77000	2.63100	0
27/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.72000	2.58100	0
27/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.67000	2.53100	0
27/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.62000	2.48100	0
27/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.27000	2.13100	0
27/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.22000	2.08100	0
27/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.17000	2.03100	0
27/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.12000	1.98100	0
27/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.07000	1.93100	0
27/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.02000	1.88100	0
27/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.97000	1.83100	0
27/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.92000	1.78100	0
27/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.87000	1.73100	0
27/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.82000	1.68100	0
27/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.77000	1.63100	0
27/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.72000	1.58100	0
27/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.67000	1.53100	0
27/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.62000	1.48100	0
27/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.27100	1.13200	0
27/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
27/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.22100	1.08200	0
27/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00100	0
27/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.17100	1.03200	0
27/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
27/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.12100	0.98300	0
27/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00100	0.00200	0
27/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.07100	0.93300	0
27/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00100	0.00200	0
27/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.02200	0.88400	0
27/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00200	0.00300	0
27/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.97200	0.83500	0
27/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00200	0.00400	0
27/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.92300	0.78600	0
27/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00300	0.00500	0
27/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.87400	0.73700	0
27/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00400	0.00600	0
27/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.82500	0.68900	0
27/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00500	0.00800	0
27/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.77600	0.64200	0
27/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00600	0.01100	0
27/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.72800	0.59500	0
27/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00800	0.01400	0
27/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.68000	0.54800	0
27/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01000	0.01700	0
27/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.63200	0.50300	0
27/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01200	0.02200	0
27/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.72300	0.61600	0
27/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.11000	0.14400	0
27/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.32600	0.22500	0
27/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05600	0.09400	0
27/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.28900	0.19300	30,000
27/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06900	0.11200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.25300	0.16400	0
27/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08300	0.13300	0
27/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.21900	0.13700	0
27/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09900	0.15600	0
27/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.18800	0.11800	10,534
27/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11800	0.18700	0
27/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.32500	0.25000	1,200
27/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.20800	0.27300	0
27/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.13700	0.08500	0
27/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16700	0.25400	0
27/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.11700	0.07200	0
27/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.19700	0.29100	3,500
27/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.25200	0.19700	7,500
27/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.28500	0.37000	0
27/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.23400	0.18200	33,350
27/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.31700	0.40500	0
27/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.07300	0.04300	2,040
27/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.30300	0.41200	0
27/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.31600	0.26200	0
27/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.40300	0.49000	0
27/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.29900	0.24800	0
27/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.43600	0.52600	0
27/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.28200	0.23400	0
27/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.46900	0.56200	0
27/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.15900	0.12400	371
27/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.49200	0.59700	0
27/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.14800	0.11500	500
27/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.53100	0.63800	0
27/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.02200	0.01300	1,000
27/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.60200	0.73200	500
27/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01600	0.00900	2,423
27/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.69600	0.82800	0
27/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.01300	0.00700	14,644
27/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.74300	0.87600	0
27/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.01100	0.00600	30,000
27/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.79100	0.92500	0
27/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.08900	0.06900	0
27/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.82200	0.94200	0
27/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.25900	0.22300	0
27/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.84300	0.94800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.24900	0.21400	0
27/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.88300	0.98900	0
27/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.23900	0.20600	0
27/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.92300	1.03100	0
27/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00500	0.00300	4,400
27/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.03500	1.17200	0
27/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00400	0.00200	0
27/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.08400	1.22100	0
27/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00300	0.00200	4,000
27/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.13300	1.27100	0
27/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00300	0.00200	0
27/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.18300	1.32100	0
27/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00200	0.00100	0
27/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.23200	1.37000	0
27/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.04900	0.03900	3,000
27/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.23200	1.36200	0
27/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00200	0.00100	0
27/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.33200	1.47000	0
27/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.04400	0.03500	30,000
27/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.32700	1.45800	0
27/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
27/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.43100	1.57000	0
27/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
27/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.48100	1.62000	0
27/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00000	15,000
27/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.68100	1.81900	0
27/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
27/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.78000	1.91900	0
27/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
27/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.88000	2.01900	0
27/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.93000	2.06900	0
27/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
27/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.98000	2.11900	0
27/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.76300	1.66700	0
27/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.51700	1.56000	0
27/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.74500	1.65000	0
27/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.54900	1.59300	0
27/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.72700	1.63300	0
27/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.58100	1.62600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.38000	2.51900	0
27/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.43000	2.56900	0
27/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.73000	2.86900	0
27/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.78000	2.91900	0
27/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.83000	2.96900	0
27/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
27/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.88000	3.01900	0
27/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.93000	3.06900	0
27/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.98000	3.11900	0
27/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.03000	3.16900	0
27/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.08000	3.21900	0
27/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.13000	3.26900	0
27/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.18000	3.31900	0
27/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.23000	3.36900	0
27/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.28000	3.41900	0
27/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.33000	3.46900	0
27/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
27/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.28500	3.42500	0
27/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.93000	4.06900	0
27/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.73000	4.86900	0
27/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.78000	4.91900	0
27/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.83000	4.96900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.88000	5.01900	0
27/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.93000	5.06900	0
27/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.98000	5.11900	0
27/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.03000	5.16900	0
27/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.08000	5.21900	0
27/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.13000	5.26900	0
27/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.18000	5.31900	0
27/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.23000	5.36900	0
27/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.28000	5.41900	0
27/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.33000	5.46900	0
27/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.38000	5.51900	0
27/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.93000	6.06900	0
27/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.73000	6.86900	0
27/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.78000	6.91900	0
27/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.83000	6.96900	0
27/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.88000	7.01900	0
27/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.93000	7.06900	0
27/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.98000	7.11900	0
27/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.03000	7.16900	0
27/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.08000	7.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.13000	7.26900	0
27/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.18000	7.31900	0
27/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.23000	7.36900	0
27/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.28000	7.41900	0
27/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.33000	7.46900	0
27/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.38000	7.51900	0
27/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.93000	8.06900	0
27/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.73000	8.86900	0
27/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.78000	8.91900	0
27/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.83000	8.96900	0
27/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.88000	9.01900	0
27/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.93000	9.06900	0
27/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.98000	9.11900	0
27/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.03000	9.16900	0
27/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.08000	9.21900	0
27/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.13000	9.26900	0
27/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.18000	9.31900	0
27/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.23000	9.36900	0
27/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.28000	9.41900	0
27/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.33000	9.46900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.38000	9.51900	0
27/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.51680	11.34320	1,564
27/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.36700	0.30200	870
27/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.43800	0.54500	0
27/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.26500	0.21700	0
27/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.63600	0.76000	0
27/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.41500	0.35600	0
27/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.69800	0.81300	0
27/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.39900	0.34200	0
27/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.73200	0.84900	0
27/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.38400	0.32900	0
27/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.76700	0.88600	0
27/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.20200	0.16600	150
27/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.82300	0.95900	0
27/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.11300	0.09300	870
27/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.28400	1.43600	0
27/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08850	0.08720	0
27/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01125	0.00998	0
27/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00005	0.00008	0
27/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01190	0.01074	0
27/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00040	0.00054	0
27/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00301	0.00238	0
27/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00181	0.00248	0
27/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00495	0.00433	0
27/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00345	0.00413	0
27/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00044	0.00034	0
27/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00924	0.01044	0
27/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00189	0.00164	0
27/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01039	0.01144	0
27/10/2010	€ / R On 13-June-11			Foreign Exchange Future	10.04260	9.91290	5,820
27/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.96000	1.82900	0
27/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
27/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.91000	1.77900	0
27/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
27/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.86000	1.72900	0
27/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00000	0.00100	0
27/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.81000	1.67900	0
27/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
27/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.71000	1.57900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00000	0.00100	0
27/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.61000	1.47900	0
27/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
27/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.56000	1.42900	0
27/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
27/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.41100	1.28000	0
27/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
27/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.26100	1.13100	0
27/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00100	0.00300	0
27/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.96500	0.83700	0
27/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00500	0.00900	0
27/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.91600	0.78900	0
27/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00600	0.01100	0
27/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.86800	0.74200	0
27/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.00800	0.01400	0
27/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.82000	0.69500	0
27/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01000	0.01700	0
27/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.72500	0.60300	0
27/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.01500	0.02500	0
27/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.63200	0.51500	0
27/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.02200	0.03700	0
27/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.58700	0.47200	0
27/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.02700	0.04400	0
27/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.54300	0.43100	0
27/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.03300	0.05300	1,125
27/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.45800	0.35200	0
27/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.04800	0.07400	0
27/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.56900	0.48000	10,429
27/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.14100	0.18300	0
27/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.34000	0.24700	0
27/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08000	0.11900	0
27/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.30300	0.21600	0
27/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.09300	0.13800	750
27/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.57400	0.50000	0
27/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.28100	0.33700	0
27/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.54600	0.47400	0
27/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.30300	0.36100	0
27/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.51900	0.44900	0
27/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.32600	0.38600	0
27/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.13800	0.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.22800	0.31900	0
27/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.12100	0.08400	0
27/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.26100	0.35600	0
27/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10500	0.07300	0
27/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.29500	0.39500	0
27/10/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.25500	0.21300	100
27/10/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.42700	0.51600	0
27/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.06000	0.04100	0
27/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.45000	0.56300	0
27/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05200	0.03600	0
27/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.49200	0.60800	0
27/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04500	0.03100	60
27/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.53500	0.65300	0
27/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.17300	0.14400	14,937
27/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.64500	0.74700	0
27/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.15300	0.12700	4,508
27/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.72500	0.83000	0
27/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02200	0.01500	0
27/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.76200	0.88700	0
27/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00900	0.00600	0
27/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.04900	1.17800	0
27/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00800	0.00600	0
27/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.09800	1.22800	0
27/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00700	0.00500	0
27/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.14700	1.27700	0
27/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00600	0.00400	0
27/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.19600	1.32600	0
27/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00500	0.00300	0
27/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.29500	1.42500	0
27/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00400	0.00300	0
27/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.39400	1.52500	0
27/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00300	0.00200	0
27/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.44300	1.57400	0
27/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
27/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.59200	1.72400	0
27/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00100	0.00100	0
27/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.74100	1.87300	0
27/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
27/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.04100	2.17300	0
27/10/2010	€ / R On 13-December-10	11.90	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
27/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.09100	2.22300	0
27/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
27/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.14100	2.27300	0
27/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00000	0
27/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.19100	2.32200	0
27/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00000	0
27/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.24100	2.37200	0
27/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.29000	2.42200	0
27/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.39000	2.52200	0
27/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.44000	2.57200	0
27/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.59000	2.72200	0
27/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.74000	2.87200	0
27/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.04000	3.17200	0
27/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.14000	3.27200	0
27/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.04000	4.17200	0
27/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.09000	4.22200	0
27/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.14000	4.27200	0
27/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.19000	4.32200	0
27/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.29000	4.42200	0
27/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.39000	4.52200	0
27/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.44000	4.57200	0
27/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.59000	4.72200	0
27/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.74000	4.87200	0
27/10/2010	€ / R On 13-December-10	14.85	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
27/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.04000	5.17200	0
27/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.14000	5.27200	0
27/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.04000	6.17200	0
27/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.09000	6.22200	0
27/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.14000	6.27200	0
27/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.19000	6.32200	0
27/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.29000	6.42200	0
27/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.39000	6.52200	0
27/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.44000	6.57200	0
27/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.59000	6.72200	0
27/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.74000	6.87200	0
27/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.04000	7.17200	0
27/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.14000	7.27200	0
27/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.04000	8.17200	0
27/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.09000	8.22200	0
27/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.14000	8.27200	0
27/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.19000	8.32200	0
27/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.29000	8.42200	0
27/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.39000	8.52200	0
27/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.44000	8.57200	0
27/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.59000	8.72200	0
27/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.74000	8.87200	0
27/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.04000	9.17200	0
27/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.14000	9.27200	0
27/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.04000	10.17200	0
27/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.09000	10.22200	0
27/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.14000	10.27200	0
27/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.19000	10.32200	0
27/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.29000	10.42200	0
27/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.39000	10.52200	0
27/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.44000	10.57200	0
27/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.59000	10.72200	0
27/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.74000	10.87200	0
27/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.04000	11.17200	0
27/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.14000	11.27200	0
27/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.38210	7.35990	0
27/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.47900	0.45600	0
27/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.18500	0.17900	0
27/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.44400	0.42500	0
27/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.20000	0.19800	0
27/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.41100	0.39500	0
27/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.21700	0.21800	0
27/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.26000	0.24900	0
27/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.13500	0.13800	0
27/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07400	0.08200	0
27/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.15500	0.13500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06000	0.06600	200
27/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.19100	0.16900	0
27/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.89900	0.89600	0
27/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.76700	0.78600	0
27/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.87800	0.87400	0
27/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.79600	0.81400	0
27/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.85800	0.85300	0
27/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.82600	0.84300	0
27/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.96850	6.90300	0
27/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.17400	0.14600	0
27/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.20600	0.24300	0
27/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.15400	0.12900	0
27/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.23600	0.27600	0
27/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.13700	0.11500	0
27/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.26900	0.31200	0
27/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00300	0.00300	0
27/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.77000	0.82700	0
27/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00200	0.00200	0
27/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.81900	0.87600	0
27/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00200	0.00200	0
27/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.86900	0.92600	0
27/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.29400	7.19480	0
27/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.26500	0.20100	0
27/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07300	0.10800	0
27/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.23000	0.17000	0
27/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08800	0.12700	0
27/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.19800	0.14300	0
27/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10600	0.15000	0
27/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.31200	0.26300	0
27/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.21800	0.26800	0
27/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.28600	0.24300	0
27/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.24200	0.29800	0
27/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.26200	0.22400	0
27/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.26800	0.32900	0
Futures Open Interest							456,261.00
Options Open Interest							519,807.00
Total							976,068.00