



Currency Futures & Options Weekly Statistics

From: 29/11/2010 To: 01/12/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.48850	9.43070	0
29/11/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.12600	4.06900	0
29/11/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.32600	3.26900	0
29/11/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.27600	3.21900	0
29/11/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.22600	3.16900	0
29/11/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.17600	3.11900	0
29/11/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.12600	3.06900	0
29/11/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.07600	3.01900	0
29/11/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.02600	2.96900	0
29/11/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.97600	2.91900	0
29/11/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.92600	2.86900	0
29/11/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.87600	2.81900	0
29/11/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.82600	2.76900	0
29/11/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.77600	2.71900	0
29/11/2010	\$ / 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
29/11/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.72600	2.66900	0
29/11/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.67600	2.61900	0
29/11/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.32600	2.26900	0
29/11/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.27600	2.21900	0
29/11/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.22600	2.16900	0
29/11/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.17600	2.11900	0
29/11/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.12600	2.06900	0
29/11/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.07600	2.01900	0
29/11/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.02600	1.96900	0
29/11/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.97600	1.91900	0
29/11/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.92600	1.86900	0
29/11/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.87600	1.81900	0
29/11/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.82600	1.76900	0
29/11/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.77600	1.71900	0
29/11/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.72600	1.66900	0
29/11/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.67600	1.61900	0
29/11/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.32600	1.26900	0
29/11/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.27600	1.21900	0
29/11/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.22600	1.16900	0
29/11/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.17600	1.11900	0
29/11/2010	\$ / R On 13-December-10	6.00	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
29/11/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.12600	1.06900	0
29/11/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.07600	1.01900	0
29/11/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.02600	0.96900	0
29/11/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.97600	0.91900	0
29/11/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.92600	0.86900	0
29/11/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.87600	0.81900	0
29/11/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.82600	0.76900	0
29/11/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.77600	0.71900	0
29/11/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.72600	0.66900	0
29/11/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.67600	0.62000	0
29/11/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00000	0.00100	0
29/11/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.75000	0.70200	0
29/11/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.08400	0.09700	0
29/11/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.33300	0.28300	0
29/11/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.00700	0.01400	0
29/11/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.28700	0.23900	30,000
29/11/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.01100	0.02000	0
29/11/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.24200	0.19800	0
29/11/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.01600	0.02900	0
29/11/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.20000	0.16000	0
29/11/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.02400	0.04100	0
29/11/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.16100	0.12600	7,034
29/11/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.03500	0.05700	0
29/11/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.32600	0.29300	4,780
29/11/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.15300	0.17800	3,000
29/11/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.29600	0.26500	500
29/11/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.17300	0.20000	0
29/11/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.26800	0.23900	0
29/11/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.19500	0.22400	2,571
29/11/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.24200	0.21900	7,500
29/11/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.21900	0.25400	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.61200	0.57600	0
29/11/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.34800	0.37600	0
29/11/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.58500	0.55100	0
29/11/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.37100	0.40100	0
29/11/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.56000	0.52600	0
29/11/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.39600	0.42600	0
29/11/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.29400	0.27200	0
29/11/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.37800	0.41700	0
29/11/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.27700	0.25600	300
29/11/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.41100	0.45100	0
29/11/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.14100	0.12800	871
29/11/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.41800	0.46300	0
29/11/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.12900	0.11700	3,071
29/11/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.45600	0.50200	0
29/11/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.00300	0.00300	1,000
29/11/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.52700	0.58400	500
29/11/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00100	0.00100	2,423
29/11/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.62500	0.68200	0
29/11/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00100	0.00100	14,644
29/11/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.67500	0.73200	0
29/11/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00100	0.00100	30,000
29/11/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.72500	0.78200	0
29/11/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07000	0.06400	0
29/11/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.74700	0.79900	0
29/11/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.24500	0.23000	0
29/11/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.78100	0.82800	0
29/11/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.23400	0.22000	0
29/11/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.82000	0.86800	0
29/11/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.22400	0.21100	0
29/11/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.86000	0.90900	0
29/11/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
29/11/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.97400	1.03100	0
29/11/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.02400	1.08100	0
29/11/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
29/11/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.07400	1.13100	0
29/11/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.12400	1.18100	0
29/11/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.17400	1.23100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03400	0.03200	3,000
29/11/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.16100	1.21700	0
29/11/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.27400	1.33100	0
29/11/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.02900	0.02800	30,000
29/11/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.25600	1.31300	0
29/11/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.37400	1.43100	0
29/11/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
29/11/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.42400	1.48100	0
29/11/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
29/11/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.62400	1.68100	0
29/11/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
29/11/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.72400	1.78100	0
29/11/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
29/11/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.82400	1.88100	0
29/11/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.87400	1.93100	0
29/11/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
29/11/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.92400	1.98100	0
29/11/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.73500	1.72800	0
29/11/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.39700	1.44700	0
29/11/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.71700	1.70900	0
29/11/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.42900	1.47800	0
29/11/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.70000	1.69100	0
29/11/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.46200	1.51000	0
29/11/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.32400	2.38100	0
29/11/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.37400	2.43100	0
29/11/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.67400	2.73100	0
29/11/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.72400	2.78100	0
29/11/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.77400	2.83100	0
29/11/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
29/11/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.82400	2.88100	0
29/11/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.87400	2.93100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.92400	2.98100	0
29/11/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.97400	3.03100	0
29/11/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.02400	3.08100	0
29/11/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.07400	3.13100	0
29/11/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.12400	3.18100	0
29/11/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.17400	3.23100	0
29/11/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.22400	3.28100	0
29/11/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.27400	3.33100	0
29/11/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
29/11/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.22800	3.28600	0
29/11/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.87400	3.93100	0
29/11/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.67400	4.73100	0
29/11/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.72400	4.78100	0
29/11/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.77400	4.83100	0
29/11/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.82400	4.88100	0
29/11/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.87400	4.93100	0
29/11/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.92400	4.98100	0
29/11/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.97400	5.03100	0
29/11/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.02400	5.08100	0
29/11/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.07400	5.13100	0
29/11/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.12400	5.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.17400	5.23100	0
29/11/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.22400	5.28100	0
29/11/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.27400	5.33100	0
29/11/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.32400	5.38100	0
29/11/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.87400	5.93100	0
29/11/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.67400	6.73100	0
29/11/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.72400	6.78100	0
29/11/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.77400	6.83100	0
29/11/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.82400	6.88100	0
29/11/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.87400	6.93100	0
29/11/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.92400	6.98100	0
29/11/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.97400	7.03100	0
29/11/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.02400	7.08100	0
29/11/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.07400	7.13100	0
29/11/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.12400	7.18100	0
29/11/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.17400	7.23100	0
29/11/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.22400	7.28100	0
29/11/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.27400	7.33100	0
29/11/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.32400	7.38100	0
29/11/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.87400	7.93100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.67400	8.73100	0
29/11/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.72400	8.78100	0
29/11/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.77400	8.83100	0
29/11/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.82400	8.88100	0
29/11/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.87400	8.93100	0
29/11/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.92400	8.98100	0
29/11/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.97400	9.03100	0
29/11/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.02400	9.08100	0
29/11/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.07400	9.13100	0
29/11/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.12400	9.18100	0
29/11/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.17400	9.23100	0
29/11/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.22400	9.28100	0
29/11/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.27400	9.33100	0
29/11/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.32400	9.38100	0
29/11/2010	\$ / R MAXI On 14-March-11			Foreign Exchange Future	7.27330	7.21470	50
29/11/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.42494	0.38639	0
29/11/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.10164	0.12169	0
29/11/2010	\$ / R MAXI On 14-March-11	7.00	C	Foreign Exchange Future	0.39030	0.35363	0
29/11/2010	\$ / R MAXI On 14-March-11	7.00	P	Foreign Exchange Future	0.11700	0.13893	0
29/11/2010	\$ / R MAXI On 14-March-11	7.05	C	Foreign Exchange Future	0.35723	0.32249	0
29/11/2010	\$ / R MAXI On 14-March-11	7.05	P	Foreign Exchange Future	0.13393	0.15779	0
29/11/2010	£ / R On 13-June-11			Foreign Exchange Future	11.42830	11.40280	1,901
29/11/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.27700	0.26400	870
29/11/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.43500	0.44500	0
29/11/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.18600	0.17700	0
29/11/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.64400	0.65800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.34400	0.33000	0
29/11/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.71600	0.72700	0
29/11/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.32900	0.31500	0
29/11/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.75100	0.76200	0
29/11/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.31400	0.30100	0
29/11/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.78600	0.79800	0
29/11/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.13300	0.12600	150
29/11/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.84100	0.85700	0
29/11/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.06400	0.06000	870
29/11/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.32200	1.34100	0
29/11/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08630	0.08600	0
29/11/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00910	0.00871	0
29/11/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
29/11/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00973	0.00948	0
29/11/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00043	0.00048	0
29/11/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00098	0.00094	0
29/11/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00188	0.00224	0
29/11/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00333	0.00326	0
29/11/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00403	0.00426	0
29/11/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
29/11/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01091	0.01131	0
29/11/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00102	0.00102	0
29/11/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01172	0.01202	0
29/11/2010	€ / R On 13-June-11			Foreign Exchange Future	9.62970	9.67110	5,820
29/11/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.54100	1.58400	0
29/11/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.49100	1.53400	0
29/11/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.44100	1.48400	0
29/11/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.39100	1.43400	0
29/11/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.29100	1.33400	0
29/11/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.19100	1.23400	0
29/11/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.14100	1.18400	0
29/11/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.99100	1.03400	0
29/11/2010	€ / R On 13-December-10	8.40	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
29/11/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.84200	0.88400	0
29/11/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
29/11/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.54500	0.58800	0
29/11/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00400	0.00400	0
29/11/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.49600	0.53900	0
29/11/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00500	0.00500	0
29/11/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.44800	0.49100	0
29/11/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.00700	0.00700	0
29/11/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.40000	0.44300	0
29/11/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.00900	0.00900	0
29/11/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30800	0.35000	0
29/11/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.01700	0.01600	0
29/11/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.22200	0.26200	0
29/11/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.03100	0.02800	0
29/11/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.18200	0.22000	0
29/11/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04100	0.03600	0
29/11/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.14500	0.18100	0
29/11/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.05400	0.04700	1,125
29/11/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.08200	0.11200	0
29/11/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.09100	0.07800	0
29/11/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.26600	0.28900	10,429
29/11/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.25200	0.23400	0
29/11/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.03600	0.04900	0
29/11/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.19500	0.16500	0
29/11/2010	€ / R On 14-March-11	9.60	C	Foreign Exchange Future	0.22500	0.24300	0
29/11/2010	€ / R On 14-March-11	9.60	P	Foreign Exchange Future	0.31100	0.28800	3,000
29/11/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.32900	0.33900	0
29/11/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.44900	0.41800	0
29/11/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.31100	0.32100	0
29/11/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.48100	0.45000	0
29/11/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.29500	0.30400	0
29/11/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.51500	0.48300	0
29/11/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00500	0.00700	0
29/11/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.51400	0.47300	0
29/11/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00300	0.00500	0
29/11/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.56200	0.52100	0
29/11/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00300	0.00400	0
29/11/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.61200	0.57000	0
29/11/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.09800	0.10700	100
29/11/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.68400	0.65200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/11/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.81000	0.76700	0
29/11/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00100	0.00100	0
29/11/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.86000	0.81700	0
29/11/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00100	60
29/11/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.90900	0.86700	0
29/11/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.06100	0.06600	14,937
29/11/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.94700	0.91100	0
29/11/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.05200	0.05600	4,508
29/11/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.03800	1.00100	0
29/11/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.15900	1.11600	0
29/11/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.45900	1.41600	0
29/11/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.50900	1.46600	0
29/11/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.55900	1.51600	0
29/11/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.60900	1.56600	0
29/11/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.70900	1.66600	0
29/11/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.80900	1.76600	0
29/11/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.85900	1.81600	0
29/11/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	2.00900	1.96600	0
29/11/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.15900	2.11600	0
29/11/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.45900	2.41600	0
29/11/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.50900	2.46600	0
29/11/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.55900	2.51600	0
29/11/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.60900	2.56600	0
29/11/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.65900	2.61600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.70900	2.66600	0
29/11/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.80900	2.76600	0
29/11/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.85900	2.81600	0
29/11/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	3.00900	2.96600	0
29/11/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.15900	3.11600	0
29/11/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.45900	3.41600	0
29/11/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.55900	3.51600	0
29/11/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.45900	4.41600	0
29/11/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.50900	4.46600	0
29/11/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.55900	4.51600	0
29/11/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.60900	4.56600	0
29/11/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.70900	4.66600	0
29/11/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.80900	4.76600	0
29/11/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.85900	4.81600	0
29/11/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	5.00900	4.96600	0
29/11/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.15900	5.11600	0
29/11/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.45900	5.41600	0
29/11/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.55900	5.51600	0
29/11/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.45900	6.41600	0
29/11/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.50900	6.46600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.55900	6.51600	0
29/11/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.60900	6.56600	0
29/11/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.70900	6.66600	0
29/11/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.80900	6.76600	0
29/11/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.85900	6.81600	0
29/11/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	7.00900	6.96600	0
29/11/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.15900	7.11600	0
29/11/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.45900	7.41600	0
29/11/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.55900	7.51600	0
29/11/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.45900	8.41600	0
29/11/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.50900	8.46600	0
29/11/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.55900	8.51600	0
29/11/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.60900	8.56600	0
29/11/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.70900	8.66600	0
29/11/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.80900	8.76600	0
29/11/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.85900	8.81600	0
29/11/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	9.00900	8.96600	0
29/11/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.15900	9.11600	0
29/11/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.45900	9.41600	0
29/11/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.55900	9.51600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.45900	10.41600	0
29/11/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.50900	10.46600	0
29/11/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.55900	10.51600	0
29/11/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.60900	10.56600	0
29/11/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.70900	10.66600	0
29/11/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.80900	10.76600	0
29/11/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.85900	10.81600	0
29/11/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	11.00900	10.96600	0
29/11/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.15900	11.11600	0
29/11/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.45900	11.41600	0
29/11/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.55900	11.51600	0
29/11/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.40450	7.43320	0
29/11/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.46400	0.46400	0
29/11/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.16500	0.16700	0
29/11/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.42800	0.42800	0
29/11/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.17900	0.18100	0
29/11/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.39400	0.39400	0
29/11/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.19500	0.19700	0
29/11/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.24400	0.24700	0
29/11/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.11100	0.11300	0
29/11/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.04600	0.03800	0
29/11/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07600	0.11000	0
29/11/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.03000	0.02500	200
29/11/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11000	0.14700	0
29/11/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.89600	0.92300	0
29/11/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.74200	0.74000	0
29/11/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.87300	0.90200	0
29/11/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.76900	0.76900	0
29/11/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.85100	0.88100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.79700	0.79800	0
29/11/2010	CAD/ R On 14-March-11			Foreign Exchange Future	7.08770	7.06720	1,371
29/11/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.21600	0.20800	0
29/11/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.12800	0.14100	0
29/11/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.18600	0.17900	0
29/11/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.14800	0.16200	0
29/11/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.15900	0.15700	0
29/11/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.17100	0.19000	0
29/11/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.64300	0.67000	0
29/11/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.69300	0.72000	0
29/11/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.74300	0.77000	0
29/11/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.25490	7.20890	0
29/11/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.17800	0.15000	0
29/11/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.02800	0.04500	0
29/11/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.14100	0.11700	0
29/11/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.04100	0.06200	0
29/11/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.10800	0.08800	0
29/11/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.05800	0.08300	0
29/11/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.25600	0.23300	0
29/11/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.20100	0.22400	0
29/11/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.23000	0.21200	0
29/11/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.22500	0.25300	0
29/11/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.20900	0.19200	0
29/11/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.25400	0.28300	0
29/11/2010	RAIN On 14-March-11			Foreign Exchange Future	14,025.34000	13,992.56000	0
29/11/2010	RAIN On 13-December-10	13499.99	C	Foreign Exchange Future	335.50000	304.10000	0
29/11/2010	RAIN On 13-December-10	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	RAIN On 13-December-10	13500.00	C	Foreign Exchange Future	335.50000	304.10000	0
29/11/2010	RAIN On 13-December-10	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	RAIN On 13-December-10	13500.01	C	Foreign Exchange Future	335.50000	304.10000	0
29/11/2010	RAIN On 13-December-10	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	425.40000	392.80000	0
29/11/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.10000	0.20000	0
29/11/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	425.40000	392.80000	0
29/11/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.10000	0.20000	0
29/11/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	425.40000	392.80000	0
29/11/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.10000	0.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	YUAN/R On 14-March-11			Foreign Exchange Future	1.09330	1.08270	0
29/11/2010	YUAN/R On 13-December-10	0.95	C	Foreign Exchange Future	0.12710	0.11730	0
29/11/2010	YUAN/R On 13-December-10	0.95	P	Foreign Exchange Future	0.00000	0.00010	0
29/11/2010	YUAN/R On 14-March-11	1.00	C	Foreign Exchange Future	0.09900	0.08880	0
29/11/2010	YUAN/R On 14-March-11	1.00	P	Foreign Exchange Future	0.00570	0.00610	0
29/11/2010	YUAN/R On 14-March-11	1.05	C	Foreign Exchange Future	0.05830	0.05130	0
29/11/2010	YUAN/R On 14-March-11	1.05	P	Foreign Exchange Future	0.01500	0.01860	0
29/11/2010	YUAN/R On 14-March-11	1.10	C	Foreign Exchange Future	0.03190	0.02750	0
29/11/2010	YUAN/R On 14-March-11	1.10	P	Foreign Exchange Future	0.03860	0.04480	0
30/11/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.43840	9.48850	0
30/11/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.07500	4.12600	0
30/11/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.27500	3.32600	0
30/11/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.22500	3.27600	0
30/11/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.17500	3.22600	0
30/11/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.12500	3.17600	0
30/11/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.07500	3.12600	0
30/11/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.02500	3.07600	0
30/11/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.97500	3.02600	0
30/11/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.92500	2.97600	0
30/11/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.87500	2.92600	0
30/11/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.82500	2.87600	0
30/11/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.77500	2.82600	0
30/11/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.72500	2.77600	0
30/11/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.67500	2.72600	0
30/11/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.62500	2.67600	0
30/11/2010	\$ / R On 13-December-10	4.50	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
30/11/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.27500	2.32600	0
30/11/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.22500	2.27600	0
30/11/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.17500	2.22600	0
30/11/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.12500	2.17600	0
30/11/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.07500	2.12600	0
30/11/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.02500	2.07600	0
30/11/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.97500	2.02600	0
30/11/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.92500	1.97600	0
30/11/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.87500	1.92600	0
30/11/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.82500	1.87600	0
30/11/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.77500	1.82600	0
30/11/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.72500	1.77600	0
30/11/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.67500	1.72600	0
30/11/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.62500	1.67600	0
30/11/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.27500	1.32600	0
30/11/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.22500	1.27600	0
30/11/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.17500	1.22600	0
30/11/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.12500	1.17600	0
30/11/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.07500	1.12600	0
30/11/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.02500	1.07600	0
30/11/2010	\$ / R On 13-December-10	6.10	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
30/11/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.97500	1.02600	0
30/11/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.92500	0.97600	0
30/11/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.87500	0.92600	0
30/11/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.82500	0.87600	0
30/11/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.77500	0.82600	0
30/11/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.72500	0.77600	0
30/11/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.67500	0.72600	0
30/11/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.62500	0.67600	0
30/11/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.70600	0.75000	0
30/11/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.09500	0.08400	0
30/11/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.28400	0.33300	0
30/11/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.00900	0.00700	0
30/11/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.23900	0.28700	30,000
30/11/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.01400	0.01100	0
30/11/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.19600	0.24200	0
30/11/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.02100	0.01600	0
30/11/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.15700	0.20000	0
30/11/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.03200	0.02400	0
30/11/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.12200	0.16100	7,034
30/11/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.04700	0.03500	0
30/11/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.29300	0.32600	4,780
30/11/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.17200	0.15300	3,000
30/11/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.26500	0.29600	500
30/11/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.19400	0.17300	0
30/11/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.23900	0.26800	0
30/11/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.21800	0.19500	2,571
30/11/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.21800	0.24200	7,500
30/11/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.24700	0.21900	3,000
30/11/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.57700	0.61200	0
30/11/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.37000	0.34800	0
30/11/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.55200	0.58500	0
30/11/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.39500	0.37100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.52700	0.56000	0
30/11/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.42000	0.39600	0
30/11/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.27200	0.29400	0
30/11/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.41100	0.37800	0
30/11/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.25600	0.27700	300
30/11/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.44500	0.41100	0
30/11/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.12600	0.14100	871
30/11/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.45500	0.41800	0
30/11/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.11500	0.12900	3,071
30/11/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.49400	0.45600	0
30/11/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.00100	0.00300	1,000
30/11/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.57600	0.52700	500
30/11/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00100	0.00100	2,423
30/11/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.67600	0.62500	0
30/11/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00100	0.00100	14,644
30/11/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.72600	0.67500	0
30/11/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00000	0.00100	30,000
30/11/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.77500	0.72500	0
30/11/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.06300	0.07000	0
30/11/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.79200	0.74700	0
30/11/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.23000	0.24500	0
30/11/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.82200	0.78100	0
30/11/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.22000	0.23400	0
30/11/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.86200	0.82000	0
30/11/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.21000	0.22400	0
30/11/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.90200	0.86000	0
30/11/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
30/11/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.02500	0.97400	0
30/11/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.07500	1.02400	0
30/11/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
30/11/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.12500	1.07400	0
30/11/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.17500	1.12400	0
30/11/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.22500	1.17400	0
30/11/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03100	0.03400	3,000
30/11/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.21000	1.16100	0
30/11/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.32500	1.27400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.02700	0.02900	30,000
30/11/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.30600	1.25600	0
30/11/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.42500	1.37400	0
30/11/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
30/11/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.47500	1.42400	0
30/11/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
30/11/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.67500	1.62400	0
30/11/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
30/11/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.77500	1.72400	0
30/11/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
30/11/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.87500	1.82400	0
30/11/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.92500	1.87400	0
30/11/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
30/11/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.97500	1.92400	0
30/11/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.70600	1.73500	0
30/11/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41800	1.39700	0
30/11/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.68800	1.71700	0
30/11/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.45000	1.42900	0
30/11/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.67100	1.70000	0
30/11/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48300	1.46200	0
30/11/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.37500	2.32400	0
30/11/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.42500	2.37400	0
30/11/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.72500	2.67400	0
30/11/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.77500	2.72400	0
30/11/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.82500	2.77400	0
30/11/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
30/11/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.87500	2.82400	0
30/11/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.92500	2.87400	0
30/11/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.97500	2.92400	0
30/11/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.02500	2.97400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.07500	3.02400	0
30/11/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.12500	3.07400	0
30/11/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.17500	3.12400	0
30/11/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.22500	3.17400	0
30/11/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.27500	3.22400	0
30/11/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.32500	3.27400	0
30/11/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
30/11/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.28000	3.22800	0
30/11/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.92500	3.87400	0
30/11/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.72500	4.67400	0
30/11/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.77500	4.72400	0
30/11/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.82500	4.77400	0
30/11/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.87500	4.82400	0
30/11/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.92500	4.87400	0
30/11/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.97500	4.92400	0
30/11/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.02500	4.97400	0
30/11/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.07500	5.02400	0
30/11/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.12500	5.07400	0
30/11/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.17500	5.12400	0
30/11/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.22500	5.17400	0
30/11/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.27500	5.22400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.32500	5.27400	0
30/11/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.37500	5.32400	0
30/11/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.92500	5.87400	0
30/11/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.72500	6.67400	0
30/11/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.77500	6.72400	0
30/11/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.82500	6.77400	0
30/11/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.87500	6.82400	0
30/11/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.92500	6.87400	0
30/11/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.97500	6.92400	0
30/11/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.02500	6.97400	0
30/11/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.07500	7.02400	0
30/11/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.12500	7.07400	0
30/11/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.17500	7.12400	0
30/11/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.22500	7.17400	0
30/11/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.27500	7.22400	0
30/11/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.32500	7.27400	0
30/11/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.37500	7.32400	0
30/11/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.92500	7.87400	0
30/11/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.72500	8.67400	0
30/11/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.77500	8.72400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.82500	8.77400	0
30/11/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.87500	8.82400	0
30/11/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.92500	8.87400	0
30/11/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.97500	8.92400	0
30/11/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.02500	8.97400	0
30/11/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.07500	9.02400	0
30/11/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.12500	9.07400	0
30/11/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.17500	9.12400	0
30/11/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.22500	9.17400	0
30/11/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.27500	9.22400	0
30/11/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.32500	9.27400	0
30/11/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.37500	9.32400	0
30/11/2010	\$ / R MAXI On 14-March-11			Foreign Exchange Future	7.22110	7.27330	50
30/11/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.38737	0.42494	0
30/11/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.11627	0.10164	0
30/11/2010	\$ / R MAXI On 14-March-11	7.00	C	Foreign Exchange Future	0.35426	0.39030	0
30/11/2010	\$ / R MAXI On 14-March-11	7.00	P	Foreign Exchange Future	0.13316	0.11700	0
30/11/2010	\$ / R MAXI On 14-March-11	7.05	C	Foreign Exchange Future	0.32280	0.35723	0
30/11/2010	\$ / R MAXI On 14-March-11	7.05	P	Foreign Exchange Future	0.15170	0.13393	0
30/11/2010	£ / R On 13-June-11			Foreign Exchange Future	11.33480	11.42830	1,901
30/11/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.24300	0.27700	870
30/11/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.49300	0.43500	0
30/11/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.16200	0.18600	0
30/11/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.71200	0.64400	0
30/11/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.31200	0.34400	0
30/11/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.77700	0.71600	0
30/11/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.29800	0.32900	0
30/11/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.81300	0.75100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.28500	0.31400	0
30/11/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.85000	0.78600	0
30/11/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.11500	0.13300	150
30/11/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.91500	0.84100	0
30/11/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.05500	0.06400	870
30/11/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.40500	1.32200	0
30/11/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08650	0.08630	0
30/11/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00920	0.00910	0
30/11/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00990	0.00973	0
30/11/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00040	0.00043	0
30/11/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00097	0.00098	0
30/11/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00177	0.00188	0
30/11/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00341	0.00333	0
30/11/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00391	0.00403	0
30/11/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
30/11/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01081	0.01091	0
30/11/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00104	0.00102	0
30/11/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01154	0.01172	0
30/11/2010	€ / R On 13-June-11			Foreign Exchange Future	9.50460	9.62970	5,820
30/11/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.41800	1.54100	0
30/11/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.36800	1.49100	0
30/11/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.31800	1.44100	0
30/11/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.26800	1.39100	0
30/11/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.16800	1.29100	0
30/11/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.06800	1.19100	0
30/11/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.01800	1.14100	0
30/11/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.86800	0.99100	0
30/11/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.71900	0.84200	0
30/11/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
30/11/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.42400	0.54500	0
30/11/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00600	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.37600	0.49600	0
30/11/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00800	0.00500	0
30/11/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.32900	0.44800	0
30/11/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01100	0.00700	0
30/11/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.28400	0.40000	0
30/11/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01600	0.00900	0
30/11/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.19800	0.30800	0
30/11/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03000	0.01700	0
30/11/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.12200	0.22200	0
30/11/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05400	0.03100	0
30/11/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.09100	0.18200	0
30/11/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07300	0.04100	0
30/11/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.06900	0.14500	0
30/11/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.10100	0.05400	1,125
30/11/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.03900	0.08200	0
30/11/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.17100	0.09100	0
30/11/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.21200	0.26600	10,429
30/11/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.32200	0.25200	0
30/11/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.01500	0.03600	0
30/11/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.29700	0.19500	0
30/11/2010	€ / R On 14-March-11	9.60	C	Foreign Exchange Future	0.17900	0.22500	0
30/11/2010	€ / R On 14-March-11	9.60	P	Foreign Exchange Future	0.38900	0.31100	3,000
30/11/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.28100	0.32900	0
30/11/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.52600	0.44900	0
30/11/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.26600	0.31100	0
30/11/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.56100	0.48100	0
30/11/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.25200	0.29500	0
30/11/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.59700	0.51500	0
30/11/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00200	0.00500	0
30/11/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.63400	0.51400	0
30/11/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00100	0.00300	0
30/11/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.68300	0.56200	0
30/11/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00100	0.00300	0
30/11/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.73300	0.61200	0
30/11/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.07700	0.09800	100
30/11/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.78700	0.68400	0
30/11/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00100	0
30/11/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.93200	0.81000	0
30/11/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00100	0
30/11/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.98200	0.86000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
30/11/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	1.03200	0.90900	0
30/11/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.04700	0.06100	14,937
30/11/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.05700	0.94700	0
30/11/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.04100	0.05200	4,508
30/11/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.15100	1.03800	0
30/11/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.28200	1.15900	0
30/11/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.58200	1.45900	0
30/11/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.63200	1.50900	0
30/11/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.68200	1.55900	0
30/11/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.73200	1.60900	0
30/11/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.83200	1.70900	0
30/11/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.93200	1.80900	0
30/11/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.98200	1.85900	0
30/11/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	2.13200	2.00900	0
30/11/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.28200	2.15900	0
30/11/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.58200	2.45900	0
30/11/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.63200	2.50900	0
30/11/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.68200	2.55900	0
30/11/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.73200	2.60900	0
30/11/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.78200	2.65900	0
30/11/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.83200	2.70900	0
30/11/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.93200	2.80900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.98200	2.85900	0
30/11/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	3.13200	3.00900	0
30/11/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.28200	3.15900	0
30/11/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.58200	3.45900	0
30/11/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.68200	3.55900	0
30/11/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.58200	4.45900	0
30/11/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.63200	4.50900	0
30/11/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.68200	4.55900	0
30/11/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.73200	4.60900	0
30/11/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.83200	4.70900	0
30/11/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.93200	4.80900	0
30/11/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.98200	4.85900	0
30/11/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	5.13200	5.00900	0
30/11/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.28200	5.15900	0
30/11/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.58200	5.45900	0
30/11/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.68200	5.55900	0
30/11/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.58200	6.45900	0
30/11/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.63200	6.50900	0
30/11/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.68200	6.55900	0
30/11/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.73200	6.60900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.83200	6.70900	0
30/11/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.93200	6.80900	0
30/11/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.98200	6.85900	0
30/11/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	7.13200	7.00900	0
30/11/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.28200	7.15900	0
30/11/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.58200	7.45900	0
30/11/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.68200	7.55900	0
30/11/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.58200	8.45900	0
30/11/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.63200	8.50900	0
30/11/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.68200	8.55900	0
30/11/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.73200	8.60900	0
30/11/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.83200	8.70900	0
30/11/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.93200	8.80900	0
30/11/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.98200	8.85900	0
30/11/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	9.13200	9.00900	0
30/11/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.28200	9.15900	0
30/11/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.58200	9.45900	0
30/11/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.68200	9.55900	0
30/11/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.58200	10.45900	0
30/11/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.63200	10.50900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.68200	10.55900	0
30/11/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.73200	10.60900	0
30/11/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.83200	10.70900	0
30/11/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.93200	10.80900	0
30/11/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.98200	10.85900	0
30/11/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	11.13200	11.00900	0
30/11/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.28200	11.15900	0
30/11/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.58200	11.45900	0
30/11/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.68200	11.55900	0
30/11/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.38850	7.40450	0
30/11/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.42800	0.46400	0
30/11/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.17600	0.16500	0
30/11/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.39300	0.42800	0
30/11/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.19100	0.17900	0
30/11/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.36000	0.39400	0
30/11/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.20800	0.19500	0
30/11/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21100	0.24400	0
30/11/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.12400	0.11100	0
30/11/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.02900	0.04600	0
30/11/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10500	0.07600	0
30/11/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.01800	0.03000	200
30/11/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.14400	0.11000	0
30/11/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.88600	0.89600	0
30/11/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.74800	0.74200	0
30/11/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.86300	0.87300	0
30/11/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.77500	0.76900	0
30/11/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.84000	0.85100	0
30/11/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.80200	0.79700	0
30/11/2010	CAD/ R On 14-March-11			Foreign Exchange Future	7.02500	7.08770	1,371
30/11/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.17600	0.21600	0
30/11/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.15100	0.12800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.15500	0.18600	0
30/11/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.18000	0.14800	0
30/11/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.13500	0.15900	0
30/11/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.21000	0.17100	0
30/11/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.70600	0.64300	0
30/11/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.75600	0.69300	0
30/11/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.80600	0.74300	0
30/11/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.23850	7.25490	40
30/11/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.15800	0.17800	0
30/11/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.02900	0.02800	0
30/11/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.12200	0.14100	0
30/11/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.04300	0.04100	0
30/11/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.09000	0.10800	0
30/11/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.06100	0.05800	0
30/11/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.24700	0.25600	0
30/11/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.20900	0.20100	0
30/11/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.22200	0.23000	0
30/11/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.23400	0.22500	0
30/11/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.20100	0.20900	0
30/11/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.26300	0.25400	0
30/11/2010	RAIN On 14-March-11			Foreign Exchange Future	13,904.19000	14,025.34000	0
30/11/2010	RAIN On 13-December-10	13499.99	C	Foreign Exchange Future	213.30000	335.50000	0
30/11/2010	RAIN On 13-December-10	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	RAIN On 13-December-10	13500.00	C	Foreign Exchange Future	213.30000	335.50000	0
30/11/2010	RAIN On 13-December-10	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	RAIN On 13-December-10	13500.01	C	Foreign Exchange Future	213.30000	335.50000	0
30/11/2010	RAIN On 13-December-10	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	305.20000	425.40000	0
30/11/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	1.00000	0.10000	0
30/11/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	305.20000	425.40000	0
30/11/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	1.00000	0.10000	0
30/11/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	305.20000	425.40000	0
30/11/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	1.00000	0.10000	0
30/11/2010	YUAN/R On 14-March-11			Foreign Exchange Future	1.08470	1.09330	0
30/11/2010	YUAN/R On 13-December-10	0.95	C	Foreign Exchange Future	0.11850	0.12710	0
30/11/2010	YUAN/R On 13-December-10	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2010	YUAN/R On 14-March-11	1.00	C	Foreign Exchange Future	0.09020	0.09900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	YUAN/R On 14-March-11	1.00	P	Foreign Exchange Future	0.00550	0.00570	0
30/11/2010	YUAN/R On 14-March-11	1.05	C	Foreign Exchange Future	0.05210	0.05830	0
30/11/2010	YUAN/R On 14-March-11	1.05	P	Foreign Exchange Future	0.01740	0.01500	0
30/11/2010	YUAN/R On 14-March-11	1.10	C	Foreign Exchange Future	0.02780	0.03190	0
30/11/2010	YUAN/R On 14-March-11	1.10	P	Foreign Exchange Future	0.04310	0.03860	0
01/12/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.36390	9.43840	0
01/12/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.99900	4.07500	0
01/12/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.19900	3.27500	0
01/12/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.14900	3.22500	0
01/12/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.09900	3.17500	0
01/12/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.04900	3.12500	0
01/12/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.99900	3.07500	0
01/12/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.94900	3.02500	0
01/12/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.89900	2.97500	0
01/12/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.84900	2.92500	0
01/12/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.79900	2.87500	0
01/12/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.74900	2.82500	0
01/12/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.69900	2.77500	0
01/12/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.64900	2.72500	0
01/12/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.59900	2.67500	0
01/12/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.54900	2.62500	0
01/12/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.19900	2.27500	0
01/12/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.14900	2.22500	0
01/12/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.09900	2.17500	0
01/12/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.04900	2.12500	0
01/12/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.99900	2.07500	0
01/12/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.94900	2.02500	0
01/12/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.89900	1.97500	0
01/12/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.84900	1.92500	0
01/12/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.79900	1.87500	0
01/12/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.74900	1.82500	0
01/12/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.69900	1.77500	0
01/12/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.64900	1.72500	0
01/12/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.59900	1.67500	0
01/12/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.54900	1.62500	0
01/12/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.19900	1.27500	0
01/12/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.14900	1.22500	0
01/12/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.09900	1.17500	0
01/12/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.04900	1.12500	0
01/12/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.99900	1.07500	0
01/12/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.94900	1.02500	0
01/12/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.89900	0.97500	0
01/12/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.84900	0.92500	0
01/12/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.79900	0.87500	0
01/12/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.74900	0.82500	0
01/12/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.69900	0.77500	0
01/12/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.64900	0.72500	0
01/12/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.59900	0.67500	0
01/12/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.55000	0.62500	0
01/12/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.64300	0.70600	0
01/12/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.10900	0.09500	0
01/12/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.21500	0.28400	0
01/12/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.01600	0.00900	0
01/12/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.17400	0.23900	30,000
01/12/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.02500	0.01400	0
01/12/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.13600	0.19600	0
01/12/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.03700	0.02100	0
01/12/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.10300	0.15700	0
01/12/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.05400	0.03200	0
01/12/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.07400	0.12200	7,034
01/12/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.07500	0.04700	0
01/12/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.24900	0.29300	4,780
01/12/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.20400	0.17200	3,000
01/12/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.22400	0.26500	500
01/12/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.22900	0.19400	0
01/12/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.20400	0.23900	0
01/12/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.25900	0.21800	2,571
01/12/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.18600	0.21800	7,500
01/12/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.29100	0.24700	3,000
01/12/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.53100	0.57700	0
01/12/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.40600	0.37000	0
01/12/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.50600	0.55200	0
01/12/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.43100	0.39500	0
01/12/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.48300	0.52700	0
01/12/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.45800	0.42000	0
01/12/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.24400	0.27200	0
01/12/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.46000	0.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.22900	0.25600	300
01/12/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.49500	0.44500	0
01/12/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.10600	0.12600	871
01/12/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.51100	0.45500	0
01/12/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.09700	0.11500	3,071
01/12/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.55200	0.49400	0
01/12/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.00100	0.00100	1,000
01/12/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.65200	0.57600	500
01/12/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00000	0.00100	2,423
01/12/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.75100	0.67600	0
01/12/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00000	0.00100	14,644
01/12/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.80100	0.72600	0
01/12/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/12/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.85100	0.77500	0
01/12/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.05200	0.06300	0
01/12/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.85700	0.79200	0
01/12/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.21100	0.23000	0
01/12/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.88100	0.82200	0
01/12/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.20100	0.22000	0
01/12/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.92100	0.86200	0
01/12/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.19300	0.21000	0
01/12/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.96300	0.90200	0
01/12/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
01/12/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.10100	1.02500	0
01/12/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.15100	1.07500	0
01/12/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
01/12/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.20100	1.12500	0
01/12/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.25100	1.17500	0
01/12/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.30100	1.22500	0
01/12/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.02500	0.03100	3,000
01/12/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.28000	1.21000	0
01/12/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.40100	1.32500	0
01/12/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.02200	0.02700	30,000
01/12/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.37700	1.30600	0
01/12/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.50100	1.42500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
01/12/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.55100	1.47500	0
01/12/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
01/12/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.75100	1.67500	0
01/12/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/12/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.85100	1.77500	0
01/12/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
01/12/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.95100	1.87500	0
01/12/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.00100	1.92500	0
01/12/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
01/12/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.05100	1.97500	0
01/12/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.68500	1.70600	0
01/12/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47100	1.41800	0
01/12/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.66700	1.68800	0
01/12/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50300	1.45000	0
01/12/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.65000	1.67100	0
01/12/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53600	1.48300	0
01/12/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.45100	2.37500	0
01/12/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.50100	2.42500	0
01/12/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.80100	2.72500	0
01/12/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.85100	2.77500	0
01/12/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.90100	2.82500	0
01/12/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
01/12/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.95100	2.87500	0
01/12/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.00100	2.92500	0
01/12/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.05100	2.97500	0
01/12/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.10100	3.02500	0
01/12/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.15100	3.07500	0
01/12/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.20100	3.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.25100	3.17500	0
01/12/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.30100	3.22500	0
01/12/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.35100	3.27500	0
01/12/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.40100	3.32500	0
01/12/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
01/12/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.35600	3.28000	0
01/12/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.00100	3.92500	0
01/12/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.80100	4.72500	0
01/12/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.85100	4.77500	0
01/12/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.90100	4.82500	0
01/12/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.95100	4.87500	0
01/12/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.00100	4.92500	0
01/12/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.05100	4.97500	0
01/12/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.10100	5.02500	0
01/12/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.15100	5.07500	0
01/12/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.20100	5.12500	0
01/12/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.25100	5.17500	0
01/12/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.30100	5.22500	0
01/12/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.35100	5.27500	0
01/12/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.40100	5.32500	0
01/12/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.45100	5.37500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.00100	5.92500	0
01/12/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.80100	6.72500	0
01/12/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.85100	6.77500	0
01/12/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.90100	6.82500	0
01/12/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.95100	6.87500	0
01/12/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.00100	6.92500	0
01/12/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.05100	6.97500	0
01/12/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.10100	7.02500	0
01/12/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.15100	7.07500	0
01/12/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.20100	7.12500	0
01/12/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.25100	7.17500	0
01/12/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.30100	7.22500	0
01/12/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.35100	7.27500	0
01/12/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.40100	7.32500	0
01/12/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.45100	7.37500	0
01/12/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.00100	7.92500	0
01/12/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.80100	8.72500	0
01/12/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.85100	8.77500	0
01/12/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.90100	8.82500	0
01/12/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.95100	8.87500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.00100	8.92500	0
01/12/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.05100	8.97500	0
01/12/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.10100	9.02500	0
01/12/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.15100	9.07500	0
01/12/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.20100	9.12500	0
01/12/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.25100	9.17500	0
01/12/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.30100	9.22500	0
01/12/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.35100	9.27500	0
01/12/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.40100	9.32500	0
01/12/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.45100	9.37500	0
01/12/2010	\$ / R MAXI On 14-March-11			Foreign Exchange Future	7.14460	7.22110	50
01/12/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.33488	0.38737	0
01/12/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.14028	0.11627	0
01/12/2010	\$ / R MAXI On 14-March-11	7.00	C	Foreign Exchange Future	0.30460	0.35426	0
01/12/2010	\$ / R MAXI On 14-March-11	7.00	P	Foreign Exchange Future	0.16000	0.13316	0
01/12/2010	\$ / R MAXI On 14-March-11	7.05	C	Foreign Exchange Future	0.27605	0.32280	0
01/12/2010	\$ / R MAXI On 14-March-11	7.05	P	Foreign Exchange Future	0.18145	0.15170	0
01/12/2010	£ / R On 19-December-11			Foreign Exchange Future	11.39110	11.65000	0
01/12/2010	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.55600	0.00000	0
01/12/2010	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.60700	0.00000	0
01/12/2010	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.53700	0.00000	0
01/12/2010	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.63800	0.00000	0
01/12/2010	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.51900	0.00000	0
01/12/2010	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.67000	0.00000	0
01/12/2010	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.59500	0.00000	0
01/12/2010	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.80400	0.00000	0
01/12/2010	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.57800	0.00000	0
01/12/2010	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.83700	0.00000	0
01/12/2010	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.56100	0.00000	0
01/12/2010	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.87000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.14500	0.16200	0
01/12/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.76900	0.71200	0
01/12/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.29000	0.31200	0
01/12/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.83100	0.77700	0
01/12/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.27700	0.29800	0
01/12/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.86800	0.81300	0
01/12/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.26500	0.28500	0
01/12/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.90600	0.85000	0
01/12/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.10400	0.11500	150
01/12/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.97800	0.91500	0
01/12/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.05100	0.05500	870
01/12/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.47500	1.40500	0
01/12/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08480	0.08650	0
01/12/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00761	0.00920	0
01/12/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
01/12/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00840	0.00990	0
01/12/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00060	0.00040	0
01/12/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00045	0.00097	0
01/12/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00285	0.00177	0
01/12/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00269	0.00341	0
01/12/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00489	0.00391	0
01/12/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00000	0.00001	0
01/12/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01240	0.01081	0
01/12/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00080	0.00104	0
01/12/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01300	0.01154	0
01/12/2010	€ / R On 19-December-11			Foreign Exchange Future	9.71480	9.80000	0
01/12/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.38700	1.41800	0
01/12/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.33700	1.36800	0
01/12/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.28700	1.31800	0
01/12/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.23700	1.26800	0
01/12/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.13700	1.16800	0
01/12/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.03700	1.06800	0
01/12/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.98700	1.01800	0
01/12/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.83700	0.86800	0
01/12/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.68700	0.71900	0
01/12/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.39300	0.42400	0
01/12/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00600	0.00600	0
01/12/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.34600	0.37600	0
01/12/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.30000	0.32900	0
01/12/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01300	0.01100	0
01/12/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.25500	0.28400	0
01/12/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01800	0.01600	0
01/12/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.17200	0.19800	0
01/12/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03500	0.03000	0
01/12/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.10100	0.12200	0
01/12/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06400	0.05400	0
01/12/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.07300	0.09100	0
01/12/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.08600	0.07300	0
01/12/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.05400	0.06900	0
01/12/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.11700	0.10100	1,125
01/12/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.02900	0.03900	0
01/12/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.19200	0.17100	0
01/12/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.19900	0.21200	10,429
01/12/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.34200	0.32200	0
01/12/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.01000	0.01500	0
01/12/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.32300	0.29700	0
01/12/2010	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.45600	0.00000	0
01/12/2010	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.46400	0.00000	0
01/12/2010	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.43600	0.00000	0
01/12/2010	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.49400	0.00000	0
01/12/2010	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.41800	0.00000	0
01/12/2010	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.52600	0.00000	0
01/12/2010	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.53100	0.00000	0
01/12/2010	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.56600	0.00000	0
01/12/2010	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.51300	0.00000	0
01/12/2010	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.59800	0.00000	0
01/12/2010	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.49500	0.00000	0
01/12/2010	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.63000	0.00000	0
01/12/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00100	0.00200	0
01/12/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.66400	0.63400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.71400	0.68300	0
01/12/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.76400	0.73300	0
01/12/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.07100	0.07700	100
01/12/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.81400	0.78700	0
01/12/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.96300	0.93200	0
01/12/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	1.01300	0.98200	0
01/12/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
01/12/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	1.06300	1.03200	0
01/12/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.04300	0.04700	14,937
01/12/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.08600	1.05700	0
01/12/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.03700	0.04100	4,508
01/12/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.18000	1.15100	0
01/12/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.31300	1.28200	0
01/12/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.61300	1.58200	0
01/12/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.66300	1.63200	0
01/12/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.71300	1.68200	0
01/12/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.76300	1.73200	0
01/12/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.86300	1.83200	0
01/12/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.96300	1.93200	0
01/12/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	2.01300	1.98200	0
01/12/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	2.16300	2.13200	0
01/12/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.31300	2.28200	0
01/12/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.61300	2.58200	0
01/12/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.66300	2.63200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.71300	2.68200	0
01/12/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.76300	2.73200	0
01/12/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.81300	2.78200	0
01/12/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.86300	2.83200	0
01/12/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.96300	2.93200	0
01/12/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	3.01300	2.98200	0
01/12/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	3.16300	3.13200	0
01/12/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.31300	3.28200	0
01/12/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.61300	3.58200	0
01/12/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.71300	3.68200	0
01/12/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.61300	4.58200	0
01/12/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.66300	4.63200	0
01/12/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.71300	4.68200	0
01/12/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.76300	4.73200	0
01/12/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.86300	4.83200	0
01/12/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.96300	4.93200	0
01/12/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	5.01300	4.98200	0
01/12/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	5.16300	5.13200	0
01/12/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.31300	5.28200	0
01/12/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.61300	5.58200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.71300	5.68200	0
01/12/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.61300	6.58200	0
01/12/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.66300	6.63200	0
01/12/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.71300	6.68200	0
01/12/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.76300	6.73200	0
01/12/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.86300	6.83200	0
01/12/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.96300	6.93200	0
01/12/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	7.01300	6.98200	0
01/12/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	7.16300	7.13200	0
01/12/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.31300	7.28200	0
01/12/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.61300	7.58200	0
01/12/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.71300	7.68200	0
01/12/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.61300	8.58200	0
01/12/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.66300	8.63200	0
01/12/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.71300	8.68200	0
01/12/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.76300	8.73200	0
01/12/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.86300	8.83200	0
01/12/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.96300	8.93200	0
01/12/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	9.01300	8.98200	0
01/12/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	9.16300	9.13200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.31300	9.28200	0
01/12/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.61300	9.58200	0
01/12/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.71300	9.68200	0
01/12/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.61300	10.58200	0
01/12/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.66300	10.63200	0
01/12/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.71300	10.68200	0
01/12/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.76300	10.73200	0
01/12/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.86300	10.83200	0
01/12/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.96300	10.93200	0
01/12/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	11.01300	10.98200	0
01/12/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	11.16300	11.13200	0
01/12/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.31300	11.28200	0
01/12/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.61300	11.58200	0
01/12/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.71300	11.68200	0
01/12/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.43420	7.38850	0
01/12/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.40200	0.42800	0
01/12/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.18900	0.17600	0
01/12/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.36800	0.39300	0
01/12/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.20500	0.19100	0
01/12/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.33500	0.36000	0
01/12/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.22200	0.20800	0
01/12/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.18600	0.21100	0
01/12/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.13700	0.12400	0
01/12/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.01600	0.02900	0
01/12/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.13100	0.10500	0
01/12/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.00900	0.01800	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.17400	0.14400	0
01/12/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.92200	0.88600	0
01/12/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.73800	0.74800	0
01/12/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.90000	0.86300	0
01/12/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.76600	0.77500	0
01/12/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.87900	0.84000	0
01/12/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.79500	0.80200	0
01/12/2010	CAD/ R On 14-March-11			Foreign Exchange Future	7.00100	7.02500	1,371
01/12/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.16300	0.17600	0
01/12/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.16200	0.15100	0
01/12/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.14200	0.15500	0
01/12/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.19100	0.18000	0
01/12/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.12400	0.13500	0
01/12/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.22300	0.21000	0
01/12/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.72800	0.70600	0
01/12/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.77800	0.75600	0
01/12/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.82800	0.80600	0
01/12/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.12080	7.23850	40
01/12/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.07800	0.15800	0
01/12/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06300	0.02900	0
01/12/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.05700	0.12200	0
01/12/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09200	0.04300	0
01/12/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.04000	0.09000	0
01/12/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12500	0.06100	0
01/12/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.19000	0.24700	0
01/12/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.26900	0.20900	0
01/12/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.17100	0.22200	0
01/12/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.30000	0.23400	0
01/12/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.15500	0.20100	0
01/12/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.33400	0.26300	0
01/12/2010	RAIN On 14-March-11			Foreign Exchange Future	13,787.93000	13,904.19000	0
01/12/2010	RAIN On 13-December-10	13499.99	C	Foreign Exchange Future	100.70000	213.30000	0
01/12/2010	RAIN On 13-December-10	13499.99	P	Foreign Exchange Future	0.40000	0.00000	0
01/12/2010	RAIN On 13-December-10	13500.00	C	Foreign Exchange Future	100.70000	213.30000	0
01/12/2010	RAIN On 13-December-10	13500.00	P	Foreign Exchange Future	0.40000	0.00000	0
01/12/2010	RAIN On 13-December-10	13500.01	C	Foreign Exchange Future	100.70000	213.30000	0
01/12/2010	RAIN On 13-December-10	13500.01	P	Foreign Exchange Future	0.40000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	194.70000	305.20000	0
01/12/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	6.80000	1.00000	0
01/12/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	194.70000	305.20000	0
01/12/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	6.80000	1.00000	0
01/12/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	194.70000	305.20000	0
01/12/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	6.80000	1.00000	0
01/12/2010	YUAN/R On 14-March-11			Foreign Exchange Future	1.07390	1.08470	0
01/12/2010	YUAN/R On 13-December-10	0.95	C	Foreign Exchange Future	0.10770	0.11850	0
01/12/2010	YUAN/R On 13-December-10	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	YUAN/R On 14-March-11	1.00	C	Foreign Exchange Future	0.08080	0.09020	0
01/12/2010	YUAN/R On 14-March-11	1.00	P	Foreign Exchange Future	0.00690	0.00550	0
01/12/2010	YUAN/R On 14-March-11	1.05	C	Foreign Exchange Future	0.04490	0.05210	0
01/12/2010	YUAN/R On 14-March-11	1.05	P	Foreign Exchange Future	0.02100	0.01740	0
01/12/2010	YUAN/R On 14-March-11	1.10	C	Foreign Exchange Future	0.02300	0.02780	0
01/12/2010	YUAN/R On 14-March-11	1.10	P	Foreign Exchange Future	0.04910	0.04310	0
Futures Open Interest							454,097.00
Options Open Interest							600,979.00
Total							1,055,076.00