



Currency Futures & Options Weekly Statistics

From: 13/12/2010 To: 14/12/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.15650	9.18030	0
13/12/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.78000	3.80600	0
13/12/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	2.98000	3.00600	0
13/12/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	2.93000	2.95600	0
13/12/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.88000	2.90600	0
13/12/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.83000	2.85600	0
13/12/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.78000	2.80600	0
13/12/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.73000	2.75600	0
13/12/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.68000	2.70600	0
13/12/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.63000	2.65600	0
13/12/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.58000	2.60600	0
13/12/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.53000	2.55600	0
13/12/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.48000	2.50600	0
13/12/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.43000	2.45600	0
13/12/2010	\$ / 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
13/12/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.38000	2.40600	0
13/12/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.33000	2.35600	0
13/12/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	1.98000	2.00600	0
13/12/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	1.93000	1.95600	0
13/12/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.88000	1.90600	0
13/12/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.83000	1.85600	0
13/12/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.78000	1.80600	0
13/12/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.73000	1.75600	0
13/12/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.68000	1.70600	0
13/12/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.63000	1.65600	0
13/12/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.58000	1.60600	0
13/12/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.53000	1.55600	0
13/12/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.48000	1.50600	0
13/12/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.43000	1.45600	0
13/12/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.38000	1.40600	0
13/12/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.33000	1.35600	0
13/12/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	0.98000	1.00600	0
13/12/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	0.93000	0.95600	0
13/12/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	0.88000	0.90600	0
13/12/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.83000	0.85600	0
13/12/2010	\$ / 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
13/12/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.78000	0.80600	0
13/12/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.73000	0.75600	0
13/12/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.68000	0.70600	0
13/12/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.63000	0.65600	0
13/12/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.58000	0.60600	0
13/12/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.53000	0.55600	0
13/12/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.48000	0.50600	0
13/12/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.43000	0.45600	0
13/12/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.38000	0.40600	0
13/12/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.33000	0.35600	0
13/12/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.47000	0.48600	0
13/12/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.16300	0.15300	0
13/12/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.00000	0.03300	0
13/12/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.02000	0.02700	0
13/12/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.00000	0.01400	0
13/12/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07000	0.05800	0
13/12/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.00000	0.00500	0
13/12/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.12000	0.09900	0
13/12/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.00000	0.00200	0
13/12/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.17000	0.14600	0
13/12/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.00000	0.00100	0
13/12/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.22000	0.19500	0
13/12/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.13800	0.14700	4,780
13/12/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.31800	0.30200	3,000
13/12/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.12500	0.13300	500
13/12/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.35500	0.33800	0
13/12/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.11300	0.12000	0
13/12/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.39300	0.37500	2,571
13/12/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.10300	0.10800	7,500
13/12/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.43300	0.41300	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.40400	0.41600	0
13/12/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.51400	0.49800	0
13/12/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.38800	0.39900	0
13/12/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.54800	0.53100	0
13/12/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.37200	0.38200	0
13/12/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.58200	0.56400	0
13/12/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.16400	0.16900	0
13/12/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.60700	0.58600	0
13/12/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.15400	0.15900	300
13/12/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.64700	0.62600	0
13/12/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.06000	0.05900	871
13/12/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.69000	0.66400	0
13/12/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.05500	0.05400	3,071
13/12/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.73500	0.70900	0
13/12/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.87000	0.84400	0
13/12/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.97000	0.94400	0
13/12/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	1.02000	0.99400	0
13/12/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	1.07000	1.04400	0
13/12/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.03200	0.02800	0
13/12/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.06200	1.03300	0
13/12/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.15500	0.15700	0
13/12/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.05500	1.03000	0
13/12/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.14800	0.15000	0
13/12/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.09800	1.07300	0
13/12/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.14200	0.14400	0
13/12/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.14200	1.11700	0
13/12/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.32000	1.29400	0
13/12/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.37000	1.34400	0
13/12/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.42000	1.39400	0
13/12/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.47000	1.44400	0
13/12/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.52000	1.49400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.01900	0.01400	3,000
13/12/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.49900	1.46900	0
13/12/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.62000	1.59400	0
13/12/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.01700	0.01200	30,000
13/12/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.59700	1.56700	0
13/12/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.72000	1.69400	0
13/12/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.77000	1.74400	0
13/12/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.97000	1.94400	0
13/12/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	2.07000	2.04400	0
13/12/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.17000	2.14400	0
13/12/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.22000	2.19400	0
13/12/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.27000	2.24400	0
13/12/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.58100	1.59500	0
13/12/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.57500	1.56500	0
13/12/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.56500	1.57800	0
13/12/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.60900	1.59800	0
13/12/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.55000	1.56200	0
13/12/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.64400	1.63200	0
13/12/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.67000	2.64400	0
13/12/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.72000	2.69400	0
13/12/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	3.02000	2.99400	0
13/12/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	3.07000	3.04400	0
13/12/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.12000	3.09400	0
13/12/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.17000	3.14400	0
13/12/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.22000	3.19400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.27000	3.24400	0
13/12/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.32000	3.29400	0
13/12/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.37000	3.34400	0
13/12/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.42000	3.39400	0
13/12/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.47000	3.44400	0
13/12/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.52000	3.49400	0
13/12/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.57000	3.54400	0
13/12/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.62000	3.59400	0
13/12/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
13/12/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.58000	3.55500	0
13/12/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.22000	4.19400	0
13/12/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	5.02000	4.99400	0
13/12/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	5.07000	5.04400	0
13/12/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.12000	5.09400	0
13/12/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.17000	5.14400	0
13/12/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.22000	5.19400	0
13/12/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.27000	5.24400	0
13/12/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.32000	5.29400	0
13/12/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.37000	5.34400	0
13/12/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.42000	5.39400	0
13/12/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.47000	5.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.52000	5.49400	0
13/12/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.57000	5.54400	0
13/12/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.62000	5.59400	0
13/12/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.67000	5.64400	0
13/12/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.22000	6.19400	0
13/12/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	7.02000	6.99400	0
13/12/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	7.07000	7.04400	0
13/12/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.12000	7.09400	0
13/12/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.17000	7.14400	0
13/12/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.22000	7.19400	0
13/12/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.27000	7.24400	0
13/12/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.32000	7.29400	0
13/12/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.37000	7.34400	0
13/12/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.42000	7.39400	0
13/12/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.47000	7.44400	0
13/12/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.52000	7.49400	0
13/12/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.57000	7.54400	0
13/12/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.62000	7.59400	0
13/12/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.67000	7.64400	0
13/12/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.22000	8.19400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	9.02000	8.99400	0
13/12/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	9.07000	9.04400	0
13/12/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.12000	9.09400	0
13/12/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.17000	9.14400	0
13/12/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.22000	9.19400	0
13/12/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.27000	9.24400	0
13/12/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.32000	9.29400	0
13/12/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.37000	9.34400	0
13/12/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.42000	9.39400	0
13/12/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.47000	9.44400	0
13/12/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.52000	9.49400	0
13/12/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.57000	9.54400	0
13/12/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.62000	9.59400	0
13/12/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.67000	9.64400	0
13/12/2010	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.00750	7.03350	0
13/12/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.18624	0.20069	0
13/12/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.21614	0.20549	0
13/12/2010	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.29527	0.00000	0
13/12/2010	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.28777	0.00000	0
13/12/2010	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.27610	0.00000	0
13/12/2010	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.31860	0.00000	0
13/12/2010	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.25825	0.00000	0
13/12/2010	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.35075	0.00000	0
13/12/2010	£ / R On 19-December-11			Foreign Exchange Future	11.28930	11.35160	0
13/12/2010	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.43700	0.46700	0
13/12/2010	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.72600	0.69600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.42100	0.45000	0
13/12/2010	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.76000	0.72900	0
13/12/2010	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.40500	0.43400	0
13/12/2010	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.79400	0.76300	0
13/12/2010	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.53600	0.56800	0
13/12/2010	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.84700	0.81600	0
13/12/2010	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.51900	0.55100	0
13/12/2010	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.88000	0.84900	0
13/12/2010	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.50400	0.53500	0
13/12/2010	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.91500	0.88300	0
13/12/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.07100	0.08600	0
13/12/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.92300	0.88000	0
13/12/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.20000	0.22000	0
13/12/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.97400	0.93500	0
13/12/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.19000	0.21000	0
13/12/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	1.01400	0.97500	0
13/12/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.18100	0.20000	0
13/12/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.05500	1.01500	0
13/12/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.04700	0.05800	150
13/12/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.14900	1.10200	0
13/12/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01900	0.02500	870
13/12/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.67100	1.61900	0
13/12/2010	¥ / R On 13-June-11			Foreign Exchange Future	0.08380	0.08700	0
13/12/2010	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00982	0.00000	0
13/12/2010	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00102	0.00000	0
13/12/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00556	0.00570	0
13/12/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00649	0.00660	0
13/12/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00079	0.00080	0
13/12/2010	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00408	0.00000	0
13/12/2010	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00528	0.00000	0
13/12/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00000	0.00001	0
13/12/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00444	0.00431	0
13/12/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00171	0.00179	0
13/12/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00601	0.00599	0
13/12/2010	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00169	0.00000	0
13/12/2010	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01289	0.00000	0
13/12/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01444	0.01430	0
13/12/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00044	0.00048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01474	0.01468	0
13/12/2010	€ / R On 19-December-11			Foreign Exchange Future	9.55250	9.50810	0
13/12/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.24400	1.20500	0
13/12/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.19400	1.15500	0
13/12/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.14400	1.10500	0
13/12/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.09400	1.05500	0
13/12/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.99400	0.95500	0
13/12/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.89400	0.85500	0
13/12/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.84400	0.80500	0
13/12/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.69400	0.65500	0
13/12/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.54400	0.50500	0
13/12/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.24400	0.20500	0
13/12/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.19400	0.15600	0
13/12/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
13/12/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.14400	0.10900	0
13/12/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.00000	0.00400	0
13/12/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.09400	0.06700	0
13/12/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.00000	0.01200	0
13/12/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.01600	0
13/12/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.00600	0.06100	0
13/12/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.00000	0.00300	0
13/12/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.10600	0.14800	0
13/12/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
13/12/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.15600	0.19600	0
13/12/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.20600	0.24500	0
13/12/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.30600	0.34500	0
13/12/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.12800	0.11200	10,429
13/12/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.41500	0.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.45600	0.49500	0
13/12/2010	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.36200	0.35000	0
13/12/2010	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.52300	0.55600	0
13/12/2010	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.34600	0.33500	0
13/12/2010	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.55700	0.59100	0
13/12/2010	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.33000	0.31900	0
13/12/2010	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.59100	0.62500	0
13/12/2010	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.43800	0.42800	0
13/12/2010	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.63600	0.67000	0
13/12/2010	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.42200	0.41200	0
13/12/2010	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.67000	0.70400	0
13/12/2010	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.40600	0.39700	0
13/12/2010	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.70400	0.73900	0
13/12/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.80600	0.84500	0
13/12/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.85600	0.89500	0
13/12/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.90600	0.94500	0
13/12/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.04500	0.03000	100
13/12/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.93200	0.96200	0
13/12/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	1.10600	1.14500	0
13/12/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	1.15600	1.19500	0
13/12/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	1.20600	1.24500	0
13/12/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.02800	0.01600	14,937
13/12/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.21500	1.24800	0
13/12/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02400	0.01300	4,508
13/12/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.31100	1.34500	0
13/12/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.45600	1.49500	0
13/12/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.75600	1.79500	0
13/12/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.80600	1.84500	0
13/12/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.85600	1.89500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.90600	1.94500	0
13/12/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	2.00600	2.04500	0
13/12/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	2.10600	2.14500	0
13/12/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	2.15600	2.19500	0
13/12/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	2.30600	2.34500	0
13/12/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.45600	2.49500	0
13/12/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.75600	2.79500	0
13/12/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.80600	2.84500	0
13/12/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.85600	2.89500	0
13/12/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.90600	2.94500	0
13/12/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.95600	2.99500	0
13/12/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	3.00600	3.04500	0
13/12/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	3.10600	3.14500	0
13/12/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	3.15600	3.19500	0
13/12/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	3.30600	3.34500	0
13/12/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.45600	3.49500	0
13/12/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.75600	3.79500	0
13/12/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.85600	3.89500	0
13/12/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.75600	4.79500	0
13/12/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.80600	4.84500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.85600	4.89500	0
13/12/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.90600	4.94500	0
13/12/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.00600	5.04500	0
13/12/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	5.10600	5.14500	0
13/12/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	5.15600	5.19500	0
13/12/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	5.30600	5.34500	0
13/12/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.45600	5.49500	0
13/12/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.75600	5.79500	0
13/12/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.85600	5.89500	0
13/12/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.75600	6.79500	0
13/12/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.80600	6.84500	0
13/12/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.85600	6.89500	0
13/12/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.90600	6.94500	0
13/12/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.00600	7.04500	0
13/12/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	7.10600	7.14500	0
13/12/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	7.15600	7.19500	0
13/12/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	7.30600	7.34500	0
13/12/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.45600	7.49500	0
13/12/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.75600	7.79500	0
13/12/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.85600	7.89500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.75600	8.79500	0
13/12/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.80600	8.84500	0
13/12/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.85600	8.89500	0
13/12/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.90600	8.94500	0
13/12/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	9.00600	9.04500	0
13/12/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	9.10600	9.14500	0
13/12/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	9.15600	9.19500	0
13/12/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	9.30600	9.34500	0
13/12/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.45600	9.49500	0
13/12/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.75600	9.79500	0
13/12/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.85600	9.89500	0
13/12/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.75600	10.79500	0
13/12/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.80600	10.84500	0
13/12/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.85600	10.89500	0
13/12/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.90600	10.94500	0
13/12/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	11.00600	11.04500	0
13/12/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	11.10600	11.14500	0
13/12/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	11.15600	11.19500	0
13/12/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	11.30600	11.34500	0
13/12/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.45600	11.49500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.75600	11.79500	0
13/12/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.85600	11.89500	0
13/12/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.51850	7.48190	0
13/12/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.38500	0.37400	0
13/12/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.18500	0.19400	0
13/12/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.35000	0.34100	0
13/12/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.20000	0.21100	0
13/12/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.31700	0.30900	0
13/12/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.21700	0.22900	0
13/12/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.16600	0.15200	0
13/12/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.12400	0.13100	0
13/12/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.12000	0.14100	0
13/12/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.17000	0.19100	0
13/12/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.97200	0.95300	0
13/12/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.70400	0.72100	0
13/12/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.95000	0.93100	0
13/12/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.73200	0.74900	0
13/12/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.92900	0.91000	0
13/12/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.76100	0.77800	0
13/12/2010	CAD/ R On 13-June-11			Foreign Exchange Future	6.93880	6.90000	0
13/12/2010	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.27000	0.00000	0
13/12/2010	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.18100	0.00000	0
13/12/2010	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.24200	0.00000	0
13/12/2010	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.20300	0.00000	0
13/12/2010	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.21600	0.00000	0
13/12/2010	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.22700	0.00000	0
13/12/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.08500	0.09000	0
13/12/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.21600	0.22300	0
13/12/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.07200	0.07700	0
13/12/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.25300	0.26000	0
13/12/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.06000	0.06500	0
13/12/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.29100	0.29800	0
13/12/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.85600	0.85700	0
13/12/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.90600	0.90700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.95600	0.95700	0
13/12/2010	CHF / R On 13-June-11			Foreign Exchange Future	7.21560	7.10000	0
13/12/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.01000	0.02000	0
13/12/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.00000	0.04900	0
13/12/2010	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.38500	0.00000	0
13/12/2010	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.21900	0.00000	0
13/12/2010	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.35800	0.00000	0
13/12/2010	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.24200	0.00000	0
13/12/2010	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.33200	0.00000	0
13/12/2010	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.26600	0.00000	0
13/12/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.17000	0.15700	0
13/12/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.25300	0.28800	0
13/12/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.15200	0.14100	0
13/12/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.28500	0.32200	0
13/12/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.13600	0.12600	0
13/12/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.31900	0.35700	0
13/12/2010	RAIN On 13-June-11			Foreign Exchange Future	13,638.76000	13,500.00000	0
13/12/2010	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	138.80000	0.00000	0
13/12/2010	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	138.80000	0.00000	0
13/12/2010	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	138.80000	0.00000	0
13/12/2010	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
13/12/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	11.10000	12.50000	0
13/12/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	147.50000	143.70000	0
13/12/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	11.10000	12.50000	0
13/12/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	147.50000	143.70000	0
13/12/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	11.10000	12.50000	0
13/12/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	147.50000	143.70000	0
13/12/2010	YUAN/R On 13-June-11			Foreign Exchange Future	1.05470	1.05000	0
13/12/2010	YUAN/R On 13-December-10	0.95	C	Foreign Exchange Future	0.07460	0.08010	0
13/12/2010	YUAN/R On 13-December-10	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07370	0.00000	0
13/12/2010	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.01900	0.00000	0
13/12/2010	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04510	0.00000	0
13/12/2010	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.04040	0.00000	0
13/12/2010	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02790	0.00000	0
13/12/2010	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.07320	0.00000	0
14/12/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.15420	9.15650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.46700	0.47000	0
14/12/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.16400	0.16300	0
14/12/2010	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.23100	0.00000	3,000
14/12/2010	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.16600	0.00000	0
14/12/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.13500	0.13800	4,780
14/12/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.32000	0.31800	3,000
14/12/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.12200	0.12500	500
14/12/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.35700	0.35500	0
14/12/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.11100	0.11300	0
14/12/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.39600	0.39300	2,571
14/12/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.10000	0.10300	10,500
14/12/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.43500	0.43300	3,000
14/12/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.40000	0.40400	0
14/12/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.51600	0.51400	0
14/12/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.38300	0.38800	0
14/12/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.54900	0.54800	0
14/12/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.36700	0.37200	0
14/12/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.58300	0.58200	0
14/12/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.16200	0.16400	0
14/12/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.60900	0.60700	0
14/12/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.15200	0.15400	300
14/12/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.64900	0.64700	0
14/12/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.05800	0.06000	871
14/12/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.69300	0.69000	0
14/12/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.05300	0.05500	3,071
14/12/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.73800	0.73500	0
14/12/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.03000	0.03200	0
14/12/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.06500	1.06200	0
14/12/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.15300	0.15500	0
14/12/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.05700	1.05500	0
14/12/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.14600	0.14800	0
14/12/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.10000	1.09800	0
14/12/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.14000	0.14200	0
14/12/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.14400	1.14200	0
14/12/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.01700	0.01900	3,000
14/12/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.50200	1.49900	0
14/12/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.01500	0.01700	30,000
14/12/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.60000	1.59700	0
14/12/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.57800	1.58100	0
14/12/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.57400	1.57500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.56300	1.56500	0
14/12/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.60900	1.60900	0
14/12/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.54700	1.55000	0
14/12/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.64300	1.64400	0
14/12/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
14/12/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.58500	3.58000	0
14/12/2010	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.00300	7.00750	0
14/12/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.18349	0.18624	0
14/12/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.21799	0.21614	0
14/12/2010	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.29250	0.29527	0
14/12/2010	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.28950	0.28777	0
14/12/2010	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.27342	0.27610	0
14/12/2010	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.32042	0.31860	0
14/12/2010	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.25566	0.25825	0
14/12/2010	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.35266	0.35075	0
14/12/2010	£ / R On 19-December-11			Foreign Exchange Future	11.27650	11.28930	0
14/12/2010	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.43600	0.43700	0
14/12/2010	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.73300	0.72600	0
14/12/2010	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.42000	0.42100	0
14/12/2010	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.76700	0.76000	0
14/12/2010	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.40400	0.40500	0
14/12/2010	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.80100	0.79400	0
14/12/2010	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.53400	0.53600	0
14/12/2010	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.85800	0.84700	0
14/12/2010	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.51800	0.51900	0
14/12/2010	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.89200	0.88000	0
14/12/2010	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.50200	0.50400	0
14/12/2010	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.92600	0.91500	0
14/12/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.06800	0.07100	0
14/12/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.92600	0.92300	0
14/12/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.20000	0.20000	0
14/12/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.98000	0.97400	0
14/12/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.19100	0.19000	0
14/12/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	1.02100	1.01400	0
14/12/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.18200	0.18100	0
14/12/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.06200	1.05500	0
14/12/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.04400	0.04700	150
14/12/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.15200	1.14900	0
14/12/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.01700	0.01900	870
14/12/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.67500	1.67100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	¥ / R On 13-June-11			Foreign Exchange Future	0.08410	0.08380	0
14/12/2010	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01006	0.00982	0
14/12/2010	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00096	0.00102	0
14/12/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00664	0.00649	0
14/12/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00074	0.00079	0
14/12/2010	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00422	0.00408	0
14/12/2010	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00512	0.00528	0
14/12/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00176	0.00171	0
14/12/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00586	0.00601	0
14/12/2010	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00175	0.00169	0
14/12/2010	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01265	0.01289	0
14/12/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00046	0.00044	0
14/12/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01456	0.01474	0
14/12/2010	€ / R On 19-December-11			Foreign Exchange Future	9.59670	9.55250	0
14/12/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.13800	0.12800	10,429
14/12/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.38200	0.41500	0
14/12/2010	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.38400	0.36200	0
14/12/2010	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.49800	0.52300	0
14/12/2010	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.36700	0.34600	0
14/12/2010	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.53100	0.55700	0
14/12/2010	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.35100	0.33000	0
14/12/2010	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.56500	0.59100	0
14/12/2010	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.45900	0.43800	0
14/12/2010	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.61200	0.63600	0
14/12/2010	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.44200	0.42200	0
14/12/2010	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.64500	0.67000	0
14/12/2010	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.42600	0.40600	0
14/12/2010	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.67900	0.70400	0
14/12/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.04800	0.04500	100
14/12/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.89200	0.93200	0
14/12/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.03000	0.02800	14,937
14/12/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.17400	1.21500	0
14/12/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02600	0.02400	4,508
14/12/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.27000	1.31100	0
14/12/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.53980	7.51850	0
14/12/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.40800	0.38500	0
14/12/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.17700	0.18500	0
14/12/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.37400	0.35000	0
14/12/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.19300	0.20000	0
14/12/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.34100	0.31700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.21000	0.21700	0
14/12/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.18200	0.16600	0
14/12/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.11000	0.12400	0
14/12/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.98400	0.97200	0
14/12/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.69400	0.70400	0
14/12/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.96200	0.95000	0
14/12/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.72200	0.73200	0
14/12/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.94100	0.92900	0
14/12/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.75100	0.76100	0
14/12/2010	CAD/ R On 13-June-11			Foreign Exchange Future	6.90330	6.93880	0
14/12/2010	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.24700	0.27000	0
14/12/2010	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.19400	0.18100	0
14/12/2010	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.22100	0.24200	0
14/12/2010	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.21800	0.20300	0
14/12/2010	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.20000	0.21600	0
14/12/2010	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.24700	0.22700	0
14/12/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.07500	0.08500	0
14/12/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.24200	0.21600	0
14/12/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.06300	0.07200	0
14/12/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.28000	0.25300	0
14/12/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.05300	0.06000	0
14/12/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.32000	0.29100	0
14/12/2010	CHF / R On 13-June-11			Foreign Exchange Future	7.29420	7.21560	0
14/12/2010	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.43600	0.38500	0
14/12/2010	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.19200	0.21900	0
14/12/2010	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.40700	0.35800	0
14/12/2010	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.21300	0.24200	0
14/12/2010	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.37900	0.33200	0
14/12/2010	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.23500	0.26600	0
14/12/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.20600	0.17000	0
14/12/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.21200	0.25300	0
14/12/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.18500	0.15200	0
14/12/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.24100	0.28500	0
14/12/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.16600	0.13600	0
14/12/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.27200	0.31900	0
14/12/2010	RAIN On 13-June-11			Foreign Exchange Future	13,671.53000	13,638.76000	0
14/12/2010	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	171.50000	138.80000	0
14/12/2010	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2010	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	171.50000	138.80000	0
14/12/2010	RAIN On 13-June-11	13500.00	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
14/12/2010	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	171.50000	138.80000	0
14/12/2010	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
14/12/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	16.60000	11.10000	0
14/12/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	122.20000	147.50000	0
14/12/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	16.60000	11.10000	0
14/12/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	122.20000	147.50000	0
14/12/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	16.60000	11.10000	0
14/12/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	122.30000	147.50000	0
14/12/2010	YUAN/R On 13-June-11			Foreign Exchange Future	1.05530	1.05470	0
14/12/2010	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07420	0.07370	0
14/12/2010	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.01890	0.01900	0
14/12/2010	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04540	0.04510	0
14/12/2010	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.04010	0.04040	0
14/12/2010	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02810	0.02790	0
14/12/2010	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.07280	0.07320	0
Futures Open Interest							422,460.00
Options Open Interest							201,476.00
Total							623,936.00