



# Currency Futures & Options Monthly Statistics

From: 01/12/2010 To: 31/12/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	7.04920	7.12470	263,709
01/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00200	0.00400	6,534
01/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
01/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00100	0.00100	1,000
01/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00100	0.00300	15,000
01/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
01/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.99900	4.07500	0
01/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
01/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00100	2,423
01/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	1,000
01/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.13600	0.19600	0
01/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.09900	1.17500	0
01/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.09900	2.17500	0
01/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.09900	3.17500	0
01/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
01/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.10300	0.15700	0
01/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	1.04900	1.12500	0
01/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	2.04900	2.12500	0
01/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	3.04900	3.12500	0
01/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	16,000
01/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.07400	0.12200	7,034
01/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.99900	1.07500	0
01/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.99900	2.07500	0
01/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.99900	3.07500	0
01/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.05400	0.09100	250
01/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.94900	1.02500	0
01/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.94900	2.02500	0
01/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.94900	3.02500	0
01/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	27,690
01/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
01/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.03900	0.06800	0
01/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.89900	0.97500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.89900	1.97500	0
01/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.89900	2.97500	0
01/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.02800	0.05000	65,000
01/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.84900	0.92500	0
01/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.84900	1.92500	0
01/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.84900	2.92500	0
01/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
01/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.01900	0.03600	0
01/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.79900	0.87500	0
01/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.79900	1.87500	0
01/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.79900	2.87500	0
01/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00400	0.00900	0
01/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.59900	0.67500	0
01/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.59900	1.67500	0
01/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.59900	2.67500	0
01/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00600	0.01300	13,307
01/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.64900	0.72500	0
01/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.64900	1.72500	0
01/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.64900	2.72500	0
01/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
01/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00300	0.00600	33,300
01/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.55000	0.62500	0
01/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.54900	1.62500	0
01/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.54900	2.62500	0
01/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00100	14,644
01/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.21500	0.28400	0
01/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.19900	1.27500	0
01/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.19900	2.27500	0
01/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.19900	3.27500	0
01/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.17400	0.23900	30,000
01/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.14900	1.22500	0
01/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.14900	2.22500	0
01/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.14900	3.22500	0
01/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.01300	0.02600	0
01/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.74900	0.82500	0
01/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.74900	1.82500	0
01/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.74900	2.82500	0
01/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00900	0.01800	2,040
01/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.69900	0.77500	0
01/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.69900	1.77500	0
01/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.69900	2.77500	0
01/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.00100	5.92500	0
01/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.00100	7.92500	0
01/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.31000	0.24300	0
01/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.30100	1.22500	0
01/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.30100	3.22500	0
01/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.30100	5.22500	0
01/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.30100	7.22500	0
01/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.30100	9.22500	0
01/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.26400	0.20100	0
01/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.25100	3.17500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.25100	5.17500	0
01/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.25100	7.17500	0
01/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.25100	9.17500	0
01/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.02500	0.01400	0
01/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.85100	0.77500	0
01/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.85100	2.77500	0
01/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.85100	4.77500	0
01/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.85100	6.77500	0
01/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.85100	8.77500	0
01/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.01600	0.00900	0
01/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.80100	0.72600	0
01/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.80100	2.72500	0
01/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.80100	4.72500	0
01/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.80100	6.72500	0
01/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.80100	8.72500	0
01/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.25100	1.17500	0
01/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.45400	0.38100	0
01/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.45100	1.37500	0
01/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.45100	3.37500	0
01/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.45100	5.37500	0
01/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.45100	7.37500	0
01/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.45100	9.37500	0
01/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.55100	1.47500	0
01/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.40	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
01/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.35700	0.28800	48,000
01/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.35100	1.27500	0
01/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.35100	3.27500	0
01/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.35100	5.27500	0
01/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.35100	7.27500	0
01/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.35100	9.27500	0
01/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.40500	0.33400	0
01/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.40100	1.32500	0
01/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.40100	3.32500	0
01/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.40100	5.32500	0
01/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.40100	7.32500	0
01/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.40100	9.32500	0
01/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.22000	0.16100	0
01/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.20100	1.12500	0
01/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.20100	3.12500	0
01/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.20100	5.12500	0
01/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.20100	7.12500	0
01/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.20100	9.12500	0
01/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.17900	0.12500	3,500
01/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.15100	1.07500	0
01/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.15100	3.07500	0
01/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.15100	5.07500	0
01/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.15100	7.07500	0
01/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.15100	9.07500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.14000	0.09300	0
01/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.10100	1.02500	0
01/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.10100	3.02500	0
01/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.10100	5.02500	0
01/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.10100	7.02500	0
01/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.10100	9.02500	0
01/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.95100	0.87500	0
01/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.10500	0.06600	100
01/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.05100	0.97500	0
01/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.05100	2.97500	0
01/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.05100	4.97500	0
01/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.05100	6.97500	0
01/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.05100	8.97500	0
01/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.07500	0.04700	0
01/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.00100	0.92500	0
01/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.00100	2.92500	0
01/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.00100	4.92500	0
01/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.00100	6.92500	0
01/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.00100	8.92500	0
01/12/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.05400	0.03200	0
01/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	2.95100	2.87500	0
01/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	4.95100	4.87500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	6.95100	6.87500	0
01/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	8.95100	8.87500	0
01/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.50100	1.42500	0
01/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.03700	0.02100	0
01/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.90100	0.82500	0
01/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.90100	2.82500	0
01/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.90100	4.82500	0
01/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.55200	0.47800	0
01/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.75100	0.67600	0
01/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.85100	1.77500	0
01/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.50100	2.42500	0
01/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.15100	2.07500	0
01/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.45100	2.37500	0
01/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.05100	1.97500	0
01/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.00100	1.92500	0
01/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.00100	3.92500	0
01/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.50300	0.42900	0
01/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.75100	1.67500	0
01/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.65200	0.57600	500
01/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	1.95100	1.87500	0
01/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.90100	6.82500	0
01/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.90100	8.82500	0
01/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.14460	7.22110	74,976
01/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.04800	0.05800	33,350
01/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.04400	0.05300	340
01/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.18600	0.21800	7,500
01/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.24900	0.29300	4,780
01/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.14100	0.16600	65
01/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.22400	0.26500	500
01/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.05200	0.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.02200	0.02700	30,000
01/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
01/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.17000	0.19900	33,350
01/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.02500	0.03100	3,000
01/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.11700	0.13800	12,000
01/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.10600	0.12600	871
01/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.09700	0.11500	3,071
01/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.15400	0.18200	400
01/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.20400	0.23900	0
01/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.25900	0.21800	2,571
01/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29100	0.24700	3,000
01/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.55200	0.49400	0
01/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.51100	0.45500	0
01/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.47200	0.41700	0
01/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.28000	1.21000	0
01/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.32500	0.27800	0
01/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.35600	3.28000	0
01/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.85700	0.79200	0
01/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.37700	1.30600	0
01/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.35900	0.31100	0
01/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.22900	0.19400	0
01/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.39600	0.34500	0
01/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.20400	0.17200	3,000
01/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.94900	0.88200	0
01/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.90300	0.83700	0
01/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.23440	7.31140	20,329
01/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.24400	0.27200	0
01/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.22900	0.25600	300
01/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.25900	0.28900	0
01/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.64300	0.70600	0
01/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.10900	0.09500	0
01/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.42500	0.37800	0
01/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.49500	0.44500	0
01/12/2010	\$ / R On 13 June 2011	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 19 September 2011			Foreign Exchange Future	7.32980	7.40840	0
01/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.20100	0.22000	0
01/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.19300	0.21000	0
01/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.21100	0.23000	0
01/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.88100	0.82200	0
01/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.96300	0.90200	0
01/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.92100	0.86200	0
01/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.42550	7.50700	0
01/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.50600	0.55200	0
01/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.53100	0.57700	0
01/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.48300	0.52700	0
01/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.45800	0.42000	0
01/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.40600	0.37000	0
01/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.43100	0.39500	0
01/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.36390	9.43840	0
01/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.66700	1.68800	0
01/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.68500	1.70600	0
01/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.65000	1.67100	0
01/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53600	1.48300	0
01/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47100	1.41800	0
01/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50300	1.45000	0
01/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	7.04920	7.12470	0
01/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.10288	0.15709	0
01/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.07446	0.12159	0
01/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.13624	0.19643	0
01/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.03704	0.02173	0
01/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.07526	0.04689	0
01/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.05368	0.03239	0
01/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.14460	7.22110	50
01/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.30460	0.35426	0
01/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.27605	0.32280	0
01/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.33488	0.38737	0
01/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.14028	0.11627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.18145	0.15170	0
01/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.16000	0.13316	0
01/12/2010	£ / R On 13 December 2010			Foreign Exchange Future	10.98440	11.05680	21,808
01/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00100	0.00300	0
01/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00200	0.00300	50
01/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	0.91700	0.84600	0
01/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.86800	0.79600	0
01/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.12590	11.20000	21,500
01/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.13600	0.15100	0
01/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.12700	0.14100	0
01/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.10400	0.11500	150
01/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.05100	0.05500	870
01/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.14500	0.16200	0
01/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.21800	0.24300	870
01/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.47500	1.40500	0
01/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.76900	0.71200	0
01/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.54200	0.49300	0
01/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.97800	0.91500	0
01/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.85100	0.79100	0
01/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.81000	0.75100	0
01/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.25900	11.33480	1,901
01/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.27700	0.29800	0
01/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.26500	0.28500	0
01/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.29000	0.31200	0
01/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.83100	0.77700	0
01/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.90600	0.85000	0
01/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.86800	0.81300	0
01/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.39940	11.50000	0
01/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.53700	0.00000	0
01/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.55600	0.00000	0
01/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.51900	0.00000	0
01/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.67000	0.00000	0
01/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.60700	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.63800	0.00000	0
01/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.39110	11.65000	0
01/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.57800	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.56100	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.59500	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.80400	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.87000	0.00000	0
01/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.83700	0.00000	0
01/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08360	0.08520	978
01/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00045	0.00097	0
01/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00001	0
01/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00761	0.00920	0
01/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
01/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01240	0.01081	0
01/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00285	0.00177	0
01/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08480	0.08650	0
01/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00269	0.00341	0
01/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00080	0.00104	0
01/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00840	0.00990	0
01/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00060	0.00040	0
01/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01300	0.01154	0
01/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00489	0.00391	0
01/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.23670	9.26780	10,286
01/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.10100	0.12200	0
01/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.03700	1.06800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.07300	0.09100	0
01/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.98700	1.01800	0
01/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.30000	0.32900	0
01/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00100	0.00200	750
01/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.39300	0.42400	0
01/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.25500	0.28400	0
01/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.23700	1.26800	0
01/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.28700	1.31800	0
01/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
01/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00700	0.01100	0
01/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.05400	0.06900	0
01/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00100	0.00200	0
01/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.34600	0.37600	0
01/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.33700	1.36800	0
01/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00100	375
01/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.17200	0.19800	0
01/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.13700	1.16800	0
01/12/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.02900	0.03900	0
01/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.83700	0.86800	0
01/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.01000	0.01500	0
01/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.68700	0.71900	0
01/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.38700	1.41800	0
01/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.66300	2.63200	0
01/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.66300	4.63200	0
01/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.66300	6.63200	0
01/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.66300	8.63200	0
01/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.66300	10.63200	0
01/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.61300	4.58200	0
01/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.61300	6.58200	0
01/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.61300	8.58200	0
01/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.61300	10.58200	0
01/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.32300	0.29700	0
01/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.31300	1.28200	0
01/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.31300	2.28200	0
01/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.31300	3.28200	0
01/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.31300	5.28200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.31300	7.28200	0
01/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.31300	9.28200	0
01/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.31300	11.28200	0
01/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.19200	0.17100	0
01/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.16300	1.13200	0
01/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.16300	2.13200	0
01/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.16300	3.13200	0
01/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.16300	5.13200	0
01/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.16300	7.13200	0
01/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.16300	9.13200	0
01/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.16300	11.13200	0
01/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03500	0.03000	0
01/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.86300	0.83300	0
01/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.86300	1.83200	0
01/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.71300	4.68200	0
01/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.71300	6.68200	0
01/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.71300	8.68200	0
01/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.71300	10.68200	0
01/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.66400	0.63400	0
01/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.66300	1.63200	0
01/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.11700	0.10100	1,125
01/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.37000	0.34300	750
01/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.06300	1.03200	0
01/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.86300	2.83200	0
01/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.86300	4.83200	0
01/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.86300	6.83200	0
01/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.86300	8.83200	0
01/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.86300	10.83200	0
01/12/2010	€ / R On 13 December 2010	8.00	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
01/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.01800	0.01600	0
01/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.76400	0.73300	0
01/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.76300	1.73200	0
01/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.76300	2.73200	0
01/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.76300	4.73200	0
01/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.76300	6.73200	0
01/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.76300	8.73200	0
01/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.76300	10.73200	0
01/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00600	0.00600	0
01/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.61400	0.58400	0
01/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.61300	1.58200	0
01/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.61300	2.58200	0
01/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.61300	3.58200	0
01/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.61300	5.58200	0
01/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.61300	7.58200	0
01/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.61300	9.58200	0
01/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.61300	11.58200	0
01/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.01300	0.01100	0
01/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.71400	0.68300	0
01/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.71300	1.68200	0
01/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.71300	2.68200	0
01/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.71300	3.68200	0
01/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.71300	5.68200	0
01/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.71300	7.68200	0
01/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.71300	9.68200	0
01/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.71300	11.68200	0
01/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.08600	0.07300	0
01/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.01300	0.98200	0
01/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.01300	1.98200	0
01/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.01300	2.98200	0
01/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.01300	4.98200	0
01/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.01300	6.98200	0
01/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.01300	8.98200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.01300	10.98200	0
01/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.81300	2.78200	0
01/12/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.06400	0.05400	0
01/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.96300	0.93200	0
01/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.96300	1.93200	0
01/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.96300	2.93200	0
01/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.96300	4.93200	0
01/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.96300	6.93200	0
01/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.96300	8.93200	0
01/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.96300	10.93200	0
01/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.35710	9.38960	13,106
01/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.11900	0.12700	0
01/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.10900	0.11700	0
01/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.13000	0.13900	0
01/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.19900	0.21200	10,429
01/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.04300	0.04700	14,937
01/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.07100	0.07700	100
01/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.16800	0.17900	0
01/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.03700	0.04100	4,508
01/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.81400	0.78700	0
01/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.41100	0.38900	3,000
01/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.18000	1.15100	0
01/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.08600	1.05700	0
01/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.52300	0.49900	0
01/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.34200	0.32200	0
01/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.60200	0.57700	0
01/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.56200	0.53700	0
01/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.47080	9.50460	5,820
01/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.25500	0.26600	0
01/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.27000	0.28100	0
01/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.24200	0.25200	0
01/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.62100	0.59700	0
01/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.54900	0.52600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.58400	0.56100	0
01/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.59210	9.65000	0
01/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.43600	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.45600	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.41800	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.52600	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.46400	0.00000	0
01/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.49400	0.00000	0
01/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.71480	9.80000	0
01/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.51300	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.49500	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.53100	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.56600	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.63000	0.00000	0
01/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.59800	0.00000	0
01/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.78460	6.82430	15,400
01/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.01600	0.02900	0
01/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00900	0.01800	200
01/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.13100	0.10500	0
01/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.17400	0.14400	0
01/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79860	6.83720	1,684
01/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.21900	0.24500	0
01/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.18600	0.21100	0
01/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.25300	0.28100	0
01/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.10400	0.09400	0
01/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.13700	0.12400	0
01/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.12000	0.10800	0
01/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.80750	6.84550	270
01/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.31600	0.34300	0
01/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.35000	0.37900	0
01/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.28200	0.30800	0
01/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17500	0.16300	0
01/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.14300	0.13400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.15900	0.14800	0
01/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.81310	6.85250	0
01/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.36800	0.39300	0
01/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40200	0.42800	0
01/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.33500	0.36000	0
01/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.22200	0.20800	0
01/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18900	0.17600	0
01/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.20500	0.19100	0
01/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.43420	7.38850	0
01/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.90000	0.86300	0
01/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.87900	0.84000	0
01/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.92200	0.88600	0
01/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.73800	0.74800	0
01/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.79500	0.80200	0
01/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.76600	0.77500	0
01/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.92170	6.94420	400
01/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.82800	0.80600	0
01/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.72800	0.70600	0
01/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.77800	0.75600	0
01/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	7.00100	7.02500	1,371
01/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.14200	0.15500	0
01/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.12400	0.13500	0
01/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.16300	0.17600	0
01/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.16200	0.15100	0
01/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.22300	0.21000	0
01/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.19100	0.18000	0
01/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.01510	7.12940	469
01/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.05700	0.12200	0
01/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.07800	0.15800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.04000	0.09000	0
01/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.12500	0.06100	0
01/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.06300	0.02900	0
01/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.09200	0.04300	0
01/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.12080	7.23850	40
01/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.17100	0.22200	0
01/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.19000	0.24700	0
01/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.15500	0.20100	0
01/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.33400	0.26300	0
01/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.26900	0.20900	0
01/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.30000	0.23400	0
01/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,600.32000	13,713.27000	0
01/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	100.70000	213.30000	0
01/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	100.70000	213.30000	0
01/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	100.70000	213.30000	0
01/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	0.40000	0.00000	0
01/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	0.40000	0.00000	0
01/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	0.40000	0.00000	0
01/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,787.93000	13,904.19000	0
01/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	194.70000	305.20000	0
01/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	194.70000	305.20000	0
01/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	194.70000	305.20000	0
01/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	6.80000	1.00000	0
01/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	6.80000	1.00000	0
01/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	6.80000	1.00000	0
01/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.05770	1.06850	0
01/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.05800	0.06880	0
01/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.01420	0.02210	0
01/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.10770	0.11850	0
01/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.00650	0.00360	0
01/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00030	0.00030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.07390	1.08470	0
01/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.04490	0.05210	0
01/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.08080	0.09020	0
01/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02300	0.02780	0
01/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04910	0.04310	0
01/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00690	0.00550	0
01/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02100	0.01740	0
02/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	6.98570	7.04920	261,549
02/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	1,000
02/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.09000	0.13600	0
02/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	1.03600	1.09900	0
02/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	2.03600	2.09900	0
02/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	3.03600	3.09900	0
02/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
02/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.06300	0.10300	0
02/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	0.98600	1.04900	0
02/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	1.98600	2.04900	0
02/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	2.98600	3.04900	0
02/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	16,000
02/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.04500	0.07400	7,034
02/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.93600	0.99900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.93600	1.99900	0
02/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.93600	2.99900	0
02/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.03100	0.05400	250
02/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.88600	0.94900	0
02/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.88600	1.94900	0
02/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.88600	2.94900	0
02/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	27,690
02/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
02/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.02100	0.03900	0
02/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.83600	0.89900	0
02/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.83600	1.89900	0
02/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.83600	2.89900	0
02/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.01400	0.02800	65,000
02/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.78600	0.84900	0
02/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.78600	1.84900	0
02/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.78600	2.84900	0
02/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
02/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.00900	0.01900	0
02/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.73600	0.79900	0
02/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.73600	1.79900	0
02/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.73600	2.79900	0
02/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00200	0.00400	0
02/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.53600	0.59900	0
02/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.53600	1.59900	0
02/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.53600	2.59900	0
02/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00300	0.00600	13,307
02/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.58600	0.64900	0
02/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.58600	1.64900	0
02/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.58600	2.64900	0
02/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
02/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00100	0.00300	33,300
02/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.48600	0.55000	0
02/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.48600	1.54900	0
02/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.48600	2.54900	0
02/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00000	14,644
02/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.16000	0.21500	0
02/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.13600	1.19900	0
02/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.13600	2.19900	0
02/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.13600	3.19900	0
02/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00100	0.00200	6,534
02/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
02/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
02/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00100	1,000
02/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00000	2,423
02/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
02/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00000	0.00100	15,000
02/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
02/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.12300	0.17400	30,000
02/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.08600	1.14900	0
02/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.08600	2.14900	0
02/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.08600	3.14900	0
02/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.00600	0.01300	0
02/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.68600	0.74900	0
02/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.68600	1.74900	0
02/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.68600	2.74900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00400	0.00900	2,040
02/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.63600	0.69900	0
02/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.63600	1.69900	0
02/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.63600	2.69900	0
02/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.93600	3.99900	0
02/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
02/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.21400	2.15100	0
02/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.51400	2.45100	0
02/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.11400	2.05100	0
02/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.06400	2.00100	0
02/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.06400	4.00100	0
02/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.06400	6.00100	0
02/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.06400	8.00100	0
02/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.36800	0.31000	0
02/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.36400	1.30100	0
02/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.36400	3.30100	0
02/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.36400	5.30100	0
02/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.36400	7.30100	0
02/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.36400	9.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.32000	0.26400	0
02/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.31400	3.25100	0
02/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.31400	5.25100	0
02/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.31400	7.25100	0
02/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.31400	9.25100	0
02/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.03700	0.02500	0
02/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.91400	0.85100	0
02/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.91400	2.85100	0
02/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.91400	4.85100	0
02/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.91400	6.85100	0
02/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.81400	1.75100	0
02/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.61400	0.55200	0
02/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.81400	0.75100	0
02/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.91400	1.85100	0
02/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.56400	2.50100	0
02/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.71400	0.65200	500
02/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	2.01400	1.95100	0
02/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.56500	0.50300	0
02/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.91400	8.85100	0
02/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.02400	0.01600	0
02/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.86400	0.80100	0
02/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.86400	2.80100	0
02/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.86400	4.80100	0
02/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.86400	6.80100	0
02/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.86400	8.80100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.31400	1.25100	0
02/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00000	0.00100	0
02/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.51500	0.45400	0
02/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.51400	1.45100	0
02/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.51400	3.45100	0
02/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.51400	5.45100	0
02/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.51400	7.45100	0
02/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.51400	9.45100	0
02/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.61400	1.55100	0
02/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.41700	0.35700	48,000
02/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.41400	1.35100	0
02/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.41400	3.35100	0
02/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.41400	5.35100	0
02/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.41400	7.35100	0
02/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.41400	9.35100	0
02/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.46600	0.40500	0
02/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.46400	1.40100	0
02/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.46400	3.40100	0
02/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.46400	5.40100	0
02/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.46400	7.40100	0
02/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.46400	9.40100	0
02/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.27300	0.22000	0
02/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.26400	1.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.26400	3.20100	0
02/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.26400	5.20100	0
02/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.26400	7.20100	0
02/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.26400	9.20100	0
02/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.22800	0.17900	3,500
02/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.21400	1.15100	0
02/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.21400	3.15100	0
02/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.21400	5.15100	0
02/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.21400	7.15100	0
02/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.21400	9.15100	0
02/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.18500	0.14000	0
02/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.16400	1.10100	0
02/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.16400	3.10100	0
02/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.16400	5.10100	0
02/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.16400	7.10100	0
02/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.16400	9.10100	0
02/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	1.01400	0.95100	0
02/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.14500	0.10500	100
02/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.11400	1.05100	0
02/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.11400	3.05100	0
02/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.11400	5.05100	0
02/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.11400	7.05100	0
02/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.11400	9.05100	0
02/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.10900	0.07500	0
02/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.06400	1.00100	0
02/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.06400	3.00100	0
02/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.06400	5.00100	0
02/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.06400	7.00100	0
02/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.06400	9.00100	0
02/12/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.07700	0.05400	0
02/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	3.01400	2.95100	0
02/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	5.01400	4.95100	0
02/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	7.01400	6.95100	0
02/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	9.01400	8.95100	0
02/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.56400	1.50100	0
02/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.05400	0.03700	0
02/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.96400	0.90100	0
02/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	2.96400	2.90100	0
02/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	4.96400	4.90100	0
02/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	6.96400	6.90100	0
02/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	8.96400	8.90100	0
02/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.07960	7.14460	78,353
02/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.04200	0.04800	33,350
02/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.03900	0.04400	340
02/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.04500	0.05200	0
02/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.02000	0.02200	30,000
02/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
02/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.14500	0.17000	33,350
02/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.02300	0.02500	3,000
02/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.10000	0.11700	12,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.09100	0.10600	871
02/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.08300	0.09700	3,071
02/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16000	0.18600	7,500
02/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.21200	0.24900	4,780
02/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.12000	0.14100	65
02/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.19300	0.22400	500
02/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.13200	0.15400	400
02/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.17600	0.20400	0
02/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.29600	0.25900	2,571
02/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.40200	0.35900	0
02/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.26300	0.22900	0
02/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.44000	0.39600	0
02/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.23200	0.20400	3,000
02/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.33000	0.29100	3,000
02/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.60300	0.55200	0
02/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.56100	0.51100	0
02/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.52000	0.47200	0
02/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.34300	1.28000	0
02/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.36500	0.32500	0
02/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.42100	3.35600	0
02/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.91500	0.85700	0
02/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.44000	1.37700	0
02/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.00900	0.94900	0
02/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.96200	0.90300	0
02/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.16900	7.23440	19,829
02/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.21700	0.24400	0
02/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.20400	0.22900	300
02/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.23200	0.25900	0
02/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.59100	0.64300	0
02/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.12200	0.10900	0
02/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.46300	0.42500	0
02/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.53500	0.49500	0
02/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.49800	0.46000	0
02/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.26400	7.32980	450



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.18300	0.20100	0
02/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.17600	0.19300	0
02/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.19200	0.21100	0
02/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.92800	0.88100	0
02/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.01200	0.96300	0
02/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.96900	0.92100	0
02/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.36030	7.42550	0
02/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.46400	0.50600	0
02/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.44500	0.48300	0
02/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.48700	0.53100	0
02/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.42700	0.40600	0
02/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.48500	0.45800	0
02/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.45400	0.43100	0
02/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.30390	9.36390	0
02/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.64400	1.66700	0
02/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.62600	1.65000	0
02/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.66200	1.68500	0
02/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.50800	1.47100	0
02/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.57200	1.53600	0
02/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.54000	1.50300	0
02/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	6.98570	7.04920	0
02/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.06347	0.10288	0
02/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.09039	0.13624	0
02/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.04491	0.07446	0
02/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.10921	0.07526	0
02/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.05469	0.03704	0
02/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.07777	0.05368	0
02/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.07960	7.14460	50
02/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.26004	0.30460	0
02/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.23306	0.27605	0
02/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.28882	0.33488	0
02/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.15922	0.14028	0
02/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.20346	0.18145	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.18044	0.16000	0
02/12/2010	£ / R On 13 December 2010			Foreign Exchange Future	10.87080	10.98440	22,008
02/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
02/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00100	0.00200	50
02/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.03000	0.91700	0
02/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.98000	0.86800	0
02/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.00970	11.12590	21,854
02/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.10900	0.13600	0
02/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.10100	0.12700	0
02/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.11700	0.14500	0
02/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.08300	0.10400	150
02/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.17700	0.21800	870
02/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.04000	0.05100	870
02/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.07300	0.97800	0
02/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.58000	1.47500	0
02/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.85700	0.76900	0
02/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.61700	0.54200	0
02/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.94100	0.85100	0
02/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.89900	0.81000	0
02/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.14070	11.25900	1,901
02/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.24100	0.27700	0
02/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.23100	0.26500	0
02/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.25200	0.29000	0
02/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.91100	0.83100	0
02/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.99000	0.90600	0
02/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.95000	0.86800	0
02/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.27950	11.39940	0
02/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.48500	0.53700	0
02/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.46800	0.51900	0
02/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.50200	0.55600	0
02/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.67300	0.60700	0
02/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.73900	0.67000	0
02/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.70600	0.63800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.27090	11.39110	0
02/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.52500	0.57800	0
02/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.51000	0.56100	0
02/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.54100	0.59500	0
02/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.87000	0.80400	0
02/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.93900	0.87000	0
02/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.90400	0.83700	0
02/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08310	0.08360	948
02/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00031	0.00045	0
02/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00711	0.00761	0
02/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
02/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01290	0.01240	0
02/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00321	0.00285	0
02/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08430	0.08480	0
02/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00249	0.00269	0
02/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00073	0.00080	0
02/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00797	0.00840	0
02/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00067	0.00060	0
02/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01343	0.01300	0
02/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00519	0.00489	0
02/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.18900	9.23670	10,065
02/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.06800	0.10100	0
02/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.98900	1.03700	0
02/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.05000	0.07300	0
02/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.93900	0.98700	0
02/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00100	0
02/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.25400	0.30000	0
02/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00100	0.00100	750
02/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.34600	0.39300	0
02/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.21000	0.25500	0
02/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.18900	1.23700	0
02/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	375
02/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.13100	0.17200	0
02/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.08900	1.13700	0
02/12/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.01800	0.02900	0
02/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.78900	0.83700	0
02/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00600	0.01000	0
02/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.64000	0.68700	0
02/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.33900	1.38700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00100	0
02/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.29900	0.34600	0
02/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.28900	1.33700	0
02/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.23900	1.28700	0
02/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
02/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00400	0.00700	0
02/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.03600	0.05400	0
02/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.14700	0.11700	1,125
02/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.41500	0.37000	750
02/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.11100	1.06300	0
02/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.76100	4.71300	0
02/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.76100	6.71300	0
02/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.76100	8.71300	0
02/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.76100	10.71300	0
02/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.01000	0.00900	0
02/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.71100	0.66400	0
02/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.71100	1.66300	0
02/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.71100	2.66300	0
02/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.71100	4.66300	0
02/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.71100	6.66300	0
02/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.71100	8.66300	0
02/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.71100	10.66300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.66100	4.61300	0
02/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.66100	6.61300	0
02/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.66100	8.61300	0
02/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.66100	10.61300	0
02/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.36700	0.32300	0
02/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.36100	1.31300	0
02/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.36100	2.31300	0
02/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.36100	3.31300	0
02/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.36100	5.31300	0
02/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.36100	7.31300	0
02/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.36100	9.31300	0
02/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.36100	11.31300	0
02/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.22900	0.19200	0
02/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.21100	1.16300	0
02/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.21100	2.16300	0
02/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.21100	3.16300	0
02/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.21100	5.16300	0
02/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.21100	7.16300	0
02/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.21100	9.16300	0
02/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.21100	11.16300	0
02/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.04200	0.03500	0
02/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.91100	0.86300	0
02/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.91100	1.86300	0
02/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.91100	2.86300	0
02/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.91100	4.86300	0
02/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.91100	6.86300	0
02/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.91100	8.86300	0
02/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.91100	10.86300	0
02/12/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.02100	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.81100	0.76400	0
02/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.81100	1.76300	0
02/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.81100	2.76300	0
02/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.81100	4.76300	0
02/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.81100	6.76300	0
02/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.81100	8.76300	0
02/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.81100	10.76300	0
02/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00700	0.00600	0
02/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.66200	0.61400	0
02/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.66100	1.61300	0
02/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.66100	2.61300	0
02/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.66100	3.61300	0
02/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.66100	5.61300	0
02/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.66100	7.61300	0
02/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.66100	9.61300	0
02/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.66100	11.61300	0
02/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.01500	0.01300	0
02/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.76100	0.71400	0
02/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.76100	1.71300	0
02/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.76100	2.71300	0
02/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.76100	3.71300	0
02/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.76100	5.71300	0
02/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.76100	7.71300	0
02/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.76100	9.71300	0
02/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.76100	11.71300	0
02/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.11100	0.08600	0
02/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.06100	1.01300	0
02/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.06100	2.01300	0
02/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.06100	3.01300	0
02/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.06100	5.01300	0
02/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.06100	7.01300	0
02/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.06100	9.01300	0
02/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.06100	11.01300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.86100	2.81300	0
02/12/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.07900	0.06400	0
02/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	1.01100	0.96300	0
02/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	2.01100	1.96300	0
02/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	3.01100	2.96300	0
02/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	5.01100	4.96300	0
02/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	7.01100	6.96300	0
02/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	9.01100	8.96300	0
02/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	11.01100	10.96300	0
02/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.30760	9.35710	13,248
02/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.10600	0.11900	0
02/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.09700	0.10900	0
02/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.11500	0.13000	0
02/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.17900	0.19900	10,429
02/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.03800	0.04300	14,937
02/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.03300	0.03700	4,508
02/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.06300	0.07100	100
02/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.15000	0.16800	0
02/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.44200	0.41100	3,000
02/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.85500	0.81400	0
02/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.22500	1.18000	0
02/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.13000	1.08600	0
02/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.55700	0.52300	0
02/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.37100	0.34200	0
02/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.63900	0.60200	0
02/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.59800	0.56200	0
02/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.42030	9.47080	5,820
02/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.23500	0.25500	0
02/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.22200	0.24200	0
02/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.24800	0.27000	0
02/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.57800	0.54900	0
02/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.65200	0.62100	0
02/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.61500	0.58400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.54030	9.59210	0
02/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.40600	0.43600	0
02/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.38800	0.41800	0
02/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.42400	0.45600	0
02/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.48400	0.46400	0
02/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.54800	0.52600	0
02/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.51600	0.49400	0
02/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.66400	9.71480	0
02/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.48300	0.51300	0
02/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.50100	0.53100	0
02/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.46600	0.49500	0
02/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.65200	0.63000	0
02/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.58700	0.56600	0
02/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.61900	0.59800	0
02/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.76700	6.78460	15,400
02/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.01300	0.01600	0
02/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00700	0.00900	200
02/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.14600	0.13100	0
02/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.19000	0.17400	0
02/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.78060	6.79860	1,923
02/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.20600	0.21900	0
02/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.24000	0.25300	0
02/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.17400	0.18600	0
02/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.14300	0.13700	0
02/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.10900	0.10400	0
02/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.12500	0.12000	0
02/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.78840	6.80750	290
02/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.30300	0.31600	0
02/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.27000	0.28200	0
02/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.33700	0.35000	0
02/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.14900	0.14300	0
02/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.18200	0.17500	0
02/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.16500	0.15900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.79450	6.81310	0
02/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.35500	0.36800	0
02/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.32300	0.33500	0
02/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.38900	0.40200	0
02/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.19500	0.18900	0
02/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.22900	0.22200	0
02/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.21100	0.20500	0
02/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.44510	7.43420	0
02/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.90500	0.90000	0
02/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.88300	0.87900	0
02/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.92700	0.92200	0
02/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.73200	0.73800	0
02/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.78800	0.79500	0
02/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.76000	0.76600	0
02/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.94240	6.92170	400
02/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.70800	0.72800	0
02/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.80800	0.82800	0
02/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.75800	0.77800	0
02/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	7.02110	7.00100	1,371
02/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.14500	0.14200	0
02/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.16600	0.16300	0
02/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.12600	0.12400	0
02/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.20500	0.22300	0
02/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.14500	0.16200	0
02/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.17400	0.19100	0
02/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.00120	7.01510	469
02/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.04800	0.05700	0
02/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.03300	0.04000	0
02/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.06800	0.07800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.06700	0.06300	0
02/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.13200	0.12500	0
02/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.09700	0.09200	0
02/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.10390	7.12080	40
02/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16400	0.17100	0
02/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.14700	0.15500	0
02/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.18100	0.19000	0
02/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.27700	0.26900	0
02/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.34300	0.33400	0
02/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.31000	0.30000	0
02/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,503.69000	13,600.32000	0
02/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	20.60000	100.70000	0
02/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	20.60000	100.70000	0
02/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	20.60000	100.70000	0
02/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	16.90000	0.40000	0
02/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	16.90000	0.40000	0
02/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	16.90000	0.40000	0
02/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,688.61000	13,787.93000	0
02/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	112.40000	194.70000	0
02/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	112.40000	194.70000	0
02/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	112.40000	194.70000	0
02/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	23.80000	6.80000	0
02/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	23.80000	6.80000	0
02/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	23.80000	6.80000	0
02/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.04850	1.05770	0
02/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.04900	0.05800	0
02/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.09850	0.10770	0
02/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.00870	0.01420	0
02/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.01020	0.00650	0
02/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00050	0.00030	0
02/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.06440	1.07390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03890	0.04490	0
02/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01930	0.02300	0
02/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.07290	0.08080	0
02/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00850	0.00690	0
02/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.05490	0.04910	0
02/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02450	0.02100	0
03/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	6.88830	6.98570	256,235
03/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	1,000
03/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.04100	0.09000	0
03/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	0.93800	1.03600	0
03/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	1.93800	2.03600	0
03/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	2.93800	3.03600	0
03/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
03/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.02800	0.06300	0
03/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	0.88800	0.98600	0
03/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	1.88800	1.98600	0
03/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	2.88800	2.98600	0
03/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	16,000
03/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.01800	0.04500	7,034
03/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.83800	0.93600	0
03/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.83800	1.93600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.83800	2.93600	0
03/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.01200	0.03100	250
03/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.78800	0.88600	0
03/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.78800	1.88600	0
03/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.78800	2.88600	0
03/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	27,690
03/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
03/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.00800	0.02100	0
03/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.73800	0.83600	0
03/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.73800	1.83600	0
03/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.73800	2.83600	0
03/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.00500	0.01400	65,000
03/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.68800	0.78600	0
03/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.68800	1.78600	0
03/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.68800	2.78600	0
03/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.00300	0.00900	0
03/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.63800	0.73600	0
03/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.63800	1.73600	0
03/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.63800	2.73600	0
03/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00100	0.00200	0
03/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.43900	0.53600	0
03/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.43800	1.53600	0
03/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.43800	2.53600	0
03/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00000	0.00100	6,534
03/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00000	0.00000	15,000
03/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
03/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00100	0.00300	13,307
03/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.48900	0.58600	0
03/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.48800	1.58600	0
03/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.48800	2.58600	0
03/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
03/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00000	0.00100	33,300
03/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.39000	0.48600	0
03/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.38800	1.48600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.38800	2.48600	0
03/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00000	14,644
03/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.08700	0.16000	0
03/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.03800	1.13600	0
03/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.03800	2.13600	0
03/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.03800	3.13600	0
03/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
03/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.05900	0.12300	30,000
03/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	0.98800	1.08600	0
03/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	1.98800	2.08600	0
03/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	2.98800	3.08600	0
03/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.00200	0.00600	0
03/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.58800	0.68600	0
03/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.58800	1.68600	0
03/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.58800	2.68600	0
03/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00100	0.00400	2,040



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.53800	0.63600	0
03/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.53800	1.63600	0
03/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.53800	2.63600	0
03/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.83800	3.93600	0
03/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
03/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00000	2,423
03/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
03/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
03/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	1,000
03/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.81200	0.71400	500
03/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	2.11200	2.01400	0
03/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.71200	0.61400	0
03/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.91200	0.81400	0
03/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	2.01200	1.91400	0
03/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.66200	2.56400	0
03/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.31200	2.21400	0
03/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.61200	2.51400	0
03/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.21200	2.11400	0
03/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.16200	2.06400	0
03/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.16200	4.06400	0
03/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.16200	6.06400	0
03/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.16200	8.06400	0
03/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.46300	0.36800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.46200	1.36400	0
03/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.46200	3.36400	0
03/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.46200	5.36400	0
03/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.46200	7.36400	0
03/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.46200	9.36400	0
03/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.41400	0.32000	0
03/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.41200	3.31400	0
03/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.41200	5.31400	0
03/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.41200	7.31400	0
03/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.41200	9.31400	0
03/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.07100	0.03700	0
03/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	1.01200	0.91400	0
03/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	3.01200	2.91400	0
03/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	5.01200	4.91400	0
03/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	7.01200	6.91400	0
03/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	9.01200	8.91400	0
03/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.04900	0.02400	0
03/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.96200	0.86400	0
03/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.96200	2.86400	0
03/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.96200	4.86400	0
03/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.96200	6.86400	0
03/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.96200	8.86400	0
03/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.41200	1.31400	0
03/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.50	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
03/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00200	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.61200	0.51500	0
03/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.61200	1.51400	0
03/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.61200	3.51400	0
03/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.61200	5.51400	0
03/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.61200	7.51400	0
03/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.61200	9.51400	0
03/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.71200	1.61400	0
03/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.51300	0.41700	48,000
03/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.51200	1.41400	0
03/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.51200	3.41400	0
03/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.66200	0.56500	0
03/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.91200	1.81400	0
03/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.51200	5.41400	0
03/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.51200	7.41400	0
03/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.51200	9.41400	0
03/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.56300	0.46600	0
03/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.56200	1.46400	0
03/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.56200	3.46400	0
03/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.56200	5.46400	0
03/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.56200	7.46400	0
03/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.56200	9.46400	0
03/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.36500	0.27300	0
03/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.36200	1.26400	0
03/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.36200	3.26400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.36200	5.26400	0
03/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.36200	7.26400	0
03/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.36200	9.26400	0
03/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.31700	0.22800	3,500
03/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.31200	1.21400	0
03/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.31200	3.21400	0
03/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.31200	5.21400	0
03/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.31200	7.21400	0
03/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.31200	9.21400	0
03/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.27000	0.18500	0
03/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.26200	1.16400	0
03/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.26200	3.16400	0
03/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.26200	5.16400	0
03/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.26200	7.16400	0
03/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.26200	9.16400	0
03/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	1.11200	1.01400	0
03/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.22400	0.14500	100
03/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.21200	1.11400	0
03/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.21200	3.11400	0
03/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.21200	5.11400	0
03/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.21200	7.11400	0
03/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.21200	9.11400	0
03/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.18000	0.10900	0
03/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.16200	1.06400	0
03/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.16200	3.06400	0
03/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.16200	5.06400	0
03/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.16200	7.06400	0
03/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.16200	9.06400	0
03/12/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.14000	0.07700	0
03/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	3.11200	3.01400	0
03/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	5.11200	5.01400	0
03/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	7.11200	7.01400	0
03/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	9.11200	9.01400	0
03/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.66200	1.56400	0
03/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.10300	0.05400	0
03/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	1.06200	0.96400	0
03/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	3.06200	2.96400	0
03/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	5.06200	4.96400	0
03/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	7.06200	6.96400	0
03/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	9.06200	8.96400	0
03/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.98040	7.07960	91,333
03/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.03100	0.04200	29,607
03/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02800	0.03900	340
03/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.03300	0.04500	0
03/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01400	0.02000	30,000
03/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00100	30,000
03/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.11400	0.14500	29,607
03/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01600	0.02300	3,000
03/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.07700	0.10000	12,000
03/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.07000	0.09100	871

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.06400	0.08300	3,071
03/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.12600	0.16000	7,500
03/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.17000	0.21200	4,780
03/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.09400	0.12000	65
03/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.15400	0.19300	500
03/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.10400	0.13200	400
03/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.14000	0.17600	0
03/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.36000	0.29600	2,571
03/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.47400	0.40200	0
03/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.32400	0.26300	0
03/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.51400	0.44000	0
03/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.29000	0.23200	3,000
03/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.39600	0.33000	3,000
03/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.68400	0.60300	0
03/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.64000	0.56100	0
03/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.59700	0.52000	0
03/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.43600	1.34300	0
03/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.43400	0.36500	0
03/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.52000	3.42100	0
03/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.00300	0.91500	0
03/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.53400	1.44000	0
03/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.09800	1.00900	0
03/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.05100	0.96200	0
03/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.06840	7.16900	21,569
03/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.18500	0.21700	0
03/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.17400	0.20400	300
03/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.19800	0.23200	0
03/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.51500	0.59100	0
03/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14700	0.12200	0
03/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.53000	0.46300	0
03/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.60600	0.53500	0
03/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.56700	0.49800	0
03/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.16360	7.26400	1,050
03/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.16100	0.18300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.15400	0.17600	0
03/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.16800	0.19200	0
03/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.00400	0.92800	0
03/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.09000	1.01200	0
03/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.04700	0.96900	0
03/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.25830	7.36030	0
03/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.41900	0.46400	0
03/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.40100	0.44500	0
03/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.43700	0.48700	0
03/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.47900	0.42700	0
03/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.54300	0.48500	0
03/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.51100	0.45400	0
03/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.20770	9.30390	0
03/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.59100	1.64400	0
03/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.57500	1.62600	0
03/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.60800	1.66200	0
03/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55000	1.50800	0
03/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.61700	1.57200	0
03/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58300	1.54000	0
03/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	6.88830	6.98570	0
03/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.02763	0.06347	0
03/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.01826	0.04491	0
03/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.04102	0.09039	0
03/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.10272	0.05469	0
03/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.17996	0.10921	0
03/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.13933	0.07777	0
03/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.98040	7.07960	90
03/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.20742	0.26004	0
03/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.18799	0.23306	0
03/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.23225	0.28882	0
03/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.20185	0.15922	0
03/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.25759	0.20346	0
03/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.22702	0.18044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	£ / R On 13 December 2010			Foreign Exchange Future	10.80430	10.87080	21,441
03/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00100	0
03/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00100	50
03/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.09600	1.03000	0
03/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.04600	0.98000	0
03/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.94120	11.00970	22,652
03/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.09400	0.10900	0
03/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.07100	0.08300	150
03/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.03300	0.04000	870
03/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.08700	0.10100	0
03/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.10100	0.11700	0
03/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.15500	0.17700	870
03/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.64200	1.58000	0
03/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.91000	0.85700	0
03/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.66400	0.61700	0
03/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.99600	0.94100	0
03/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.13000	1.07300	0
03/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.95300	0.89900	0
03/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.06920	11.14070	1,771
03/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.22100	0.24100	0
03/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.21100	0.23100	0
03/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.23100	0.25200	0
03/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.96200	0.91100	0
03/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.04200	0.99000	0
03/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.00200	0.95000	0
03/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.20760	11.27950	0
03/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.45500	0.48500	0
03/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.47100	0.50200	0
03/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.43800	0.46800	0
03/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.78000	0.73900	0
03/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.71300	0.67300	0
03/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.74700	0.70600	0
03/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.19600	11.27090	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.49600	0.52500	0
03/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.48100	0.51000	0
03/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.51100	0.54100	0
03/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.91500	0.87000	0
03/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.98500	0.93900	0
03/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.95000	0.90400	0
03/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08310	0.08310	948
03/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00027	0.00031	0
03/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00710	0.00711	0
03/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
03/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01290	0.01290	0
03/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00317	0.00321	0
03/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08430	0.08430	0
03/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00247	0.00249	0
03/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00072	0.00073	0
03/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00796	0.00797	0
03/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00066	0.00067	0
03/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01342	0.01343	0
03/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00517	0.00519	0
03/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.19770	9.18900	9,246
03/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.06700	0.06800	0
03/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.99800	0.98900	0
03/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.04800	0.05000	0
03/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.94800	0.93900	0
03/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.25900	0.25400	0
03/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00100	750
03/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.35300	0.34600	0
03/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.21400	0.21000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.19800	1.18900	0
03/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	375
03/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.13300	0.13100	0
03/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.09800	1.08900	0
03/12/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.03300	0.03600	0
03/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.01600	0.01800	0
03/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.79800	0.78900	0
03/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00500	0.00600	0
03/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.64800	0.64000	0
03/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.34800	1.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.30500	0.29900	0
03/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.29800	1.28900	0
03/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.24800	1.23900	0
03/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
03/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00300	0.00400	0
03/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.40500	0.41500	750
03/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.10200	1.11100	0
03/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.75200	4.76100	0
03/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.75200	6.76100	0
03/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.75200	8.76100	0
03/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.75200	10.76100	0
03/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00700	0.01000	0
03/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.70200	0.71100	0
03/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.70200	1.71100	0
03/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.70200	2.71100	0
03/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.70200	4.71100	0
03/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.70200	6.71100	0
03/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.70200	8.71100	0
03/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.70200	10.71100	0
03/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.65200	4.66100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.65200	6.66100	0
03/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.65200	8.66100	0
03/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.65200	10.66100	0
03/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00000	0.00100	0
03/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.35700	0.36700	0
03/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.35200	1.36100	0
03/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.35200	2.36100	0
03/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.35200	3.36100	0
03/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.35200	5.36100	0
03/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.35200	7.36100	0
03/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.35200	9.36100	0
03/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.35200	11.36100	0
03/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.21800	0.22900	0
03/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.20200	1.21100	0
03/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.13500	0.14700	1,125
03/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.20200	2.21100	0
03/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.20200	3.21100	0
03/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.20200	5.21100	0
03/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.20200	7.21100	0
03/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.20200	9.21100	0
03/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.20200	11.21100	0
03/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03500	0.04200	0
03/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.90200	0.91100	0
03/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.90200	1.91100	0
03/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.90200	2.91100	0
03/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.90200	4.91100	0
03/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.90200	6.91100	0
03/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.90200	8.91100	0
03/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.90200	10.91100	0
03/12/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.01600	0.02100	0
03/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.80200	0.81100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.80200	1.81100	0
03/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.80200	2.81100	0
03/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.80200	4.81100	0
03/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.80200	6.81100	0
03/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.80200	8.81100	0
03/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.80200	10.81100	0
03/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00500	0.00700	0
03/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.65200	0.66200	0
03/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.65200	1.66100	0
03/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.65200	2.66100	0
03/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.65200	3.66100	0
03/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.65200	5.66100	0
03/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.65200	7.66100	0
03/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.65200	9.66100	0
03/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.65200	11.66100	0
03/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.01100	0.01500	0
03/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.75200	0.76100	0
03/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.75200	1.76100	0
03/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.75200	2.76100	0
03/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.75200	3.76100	0
03/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.75200	5.76100	0
03/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.75200	7.76100	0
03/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.75200	9.76100	0
03/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.75200	11.76100	0
03/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.10000	0.11100	0
03/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.05200	1.06100	0
03/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.05200	2.06100	0
03/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.05200	3.06100	0
03/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.05200	5.06100	0
03/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.05200	7.06100	0
03/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.05200	9.06100	0
03/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.05200	11.06100	0
03/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.85200	2.86100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.06900	0.07900	0
03/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	1.00200	1.01100	0
03/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	2.00200	2.01100	0
03/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	3.00200	3.01100	0
03/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	5.00200	5.01100	0
03/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	7.00200	7.01100	0
03/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	9.00200	9.01100	0
03/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	11.00200	11.01100	0
03/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.31450	9.30760	14,253
03/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.10500	0.10600	0
03/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.09600	0.09700	0
03/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.11500	0.11500	0
03/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.17900	0.17900	10,429
03/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.03800	0.03800	14,937
03/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.06200	0.06300	100
03/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.15000	0.15000	0
03/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.03200	0.03300	4,508
03/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.84800	0.85500	0
03/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.43600	0.44200	3,000
03/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.21800	1.22500	0
03/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.12400	1.13000	0
03/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.55100	0.55700	0
03/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.36500	0.37100	0
03/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.63200	0.63900	0
03/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.59100	0.59800	0
03/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.42400	9.42030	5,820
03/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.23400	0.23500	0
03/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.24800	0.24800	0
03/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.22200	0.22200	0
03/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.64800	0.65200	0
03/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.57400	0.57800	0
03/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.61000	0.61500	0
03/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.54270	9.54030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.40600	0.40600	0
03/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.42400	0.42400	0
03/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.38800	0.38800	0
03/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.54500	0.54800	0
03/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.48100	0.48400	0
03/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.51300	0.51600	0
03/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.66410	9.66400	0
03/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.48200	0.48300	0
03/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.46500	0.46600	0
03/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.50000	0.50100	0
03/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.58600	0.58700	0
03/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.65100	0.65200	0
03/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.61800	0.61900	0
03/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.79340	6.76700	15,296
03/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.01400	0.01300	0
03/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00800	0.00700	200
03/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.12100	0.14600	0
03/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.16500	0.19000	0
03/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.80630	6.78060	2,123
03/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.22100	0.20600	0
03/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.18800	0.17400	0
03/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.25600	0.24000	0
03/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.10000	0.10900	0
03/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.13200	0.14300	0
03/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.11500	0.12500	0
03/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.81270	6.78840	290
03/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.31700	0.30300	0
03/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.35200	0.33700	0
03/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.28300	0.27000	0
03/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17000	0.18200	0
03/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13900	0.14900	0
03/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.15400	0.16500	0
03/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.81790	6.79450	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.36900	0.35500	0
03/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40400	0.38900	0
03/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.33600	0.32300	0
03/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21800	0.22900	0
03/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18600	0.19500	0
03/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.20100	0.21100	0
03/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.47260	7.44510	0
03/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.92300	0.90500	0
03/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.90100	0.88300	0
03/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.94500	0.92700	0
03/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.72200	0.73200	0
03/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.77800	0.78800	0
03/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.75000	0.76000	0
03/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.85250	6.94240	400
03/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
03/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.89800	0.80800	0
03/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.79800	0.70800	0
03/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.84800	0.75800	0
03/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.92900	7.02110	1,371
03/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.10300	0.14500	0
03/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08800	0.12600	0
03/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.12000	0.16600	0
03/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.19100	0.14500	0
03/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.25900	0.20500	0
03/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.22400	0.17400	0
03/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.02840	7.00120	469
03/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.05400	0.04800	0
03/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.03700	0.03300	0
03/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.07800	0.06800	0
03/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.05000	0.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.10900	0.13200	0
03/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.07600	0.09700	0
03/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.12890	7.10390	40
03/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.17100	0.16400	0
03/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.19000	0.18100	0
03/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.15400	0.14700	0
03/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.32500	0.34300	0
03/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.26100	0.27700	0
03/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29200	0.31000	0
03/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,428.64000	13,503.69000	0
03/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	1.00000	20.60000	0
03/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	1.00000	20.60000	0
03/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	1.00000	20.60000	0
03/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	72.40000	16.90000	0
03/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	72.40000	16.90000	0
03/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	72.40000	16.90000	0
03/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,609.94000	13,688.61000	0
03/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	62.20000	112.40000	0
03/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	62.20000	112.40000	0
03/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	62.20000	112.40000	0
03/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	52.30000	23.80000	0
03/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	52.30000	23.80000	0
03/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	52.30000	23.80000	0
03/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.03370	1.04850	0
03/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.03450	0.04900	0
03/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.00360	0.00870	0
03/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.08380	0.09850	0
03/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00010	0.00000	0
03/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.01990	0.01020	0
03/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00080	0.00050	0
03/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04900	1.06440	0
03/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03030	0.03890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06070	0.07290	0
03/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01430	0.01930	0
03/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06530	0.05490	0
03/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01170	0.00850	0
03/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03130	0.02450	0
06/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	6.90900	6.88830	243,148
06/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	1,000
06/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.03700	0.04100	0
06/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	0.95900	0.93800	0
06/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	1.95900	1.93800	0
06/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	2.95900	2.93800	0
06/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
06/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.02300	0.02800	0
06/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	0.90900	0.88800	0
06/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	1.90900	1.88800	0
06/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	2.90900	2.88800	0
06/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	16,000
06/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.01400	0.01800	7,034
06/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.85900	0.83800	0
06/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.85900	1.83800	0
06/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.85900	2.83800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.00800	0.01200	250
06/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.80900	0.78800	0
06/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.80900	1.78800	0
06/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.80900	2.78800	0
06/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	27,690
06/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
06/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.00500	0.00800	0
06/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.75900	0.73800	0
06/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.75900	1.73800	0
06/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.75900	2.73800	0
06/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.00300	0.00500	65,000
06/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.70900	0.68800	0
06/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.70900	1.68800	0
06/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.70900	2.68800	0
06/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
06/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.00100	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.65900	0.63800	0
06/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.65900	1.63800	0
06/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.65900	2.63800	0
06/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00000	0.00100	0
06/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.45900	0.43900	0
06/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.45900	1.43800	0
06/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.45900	2.43800	0
06/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00000	0.00100	13,307
06/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.50900	0.48900	0
06/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.50900	1.48800	0
06/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00000	0.00000	6,534
06/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
06/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
06/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00000	0.00000	15,000
06/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
06/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	1,000
06/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.85900	3.83800	0
06/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
06/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00000	2,423
06/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.00100	0.00200	0
06/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.60900	0.58800	0
06/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.60900	1.58800	0
06/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.60900	2.58800	0
06/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00000	0.00100	2,040
06/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.55900	0.53800	0
06/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.55900	1.53800	0
06/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.55900	2.53800	0
06/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.50900	2.48800	0
06/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
06/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00000	0.00000	33,300
06/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.40900	0.39000	0
06/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.40900	1.38800	0
06/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.40900	2.38800	0
06/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00000	14,644

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.08800	0.08700	0
06/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.05900	1.03800	0
06/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.05900	2.03800	0
06/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.05900	3.03800	0
06/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
06/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.05800	0.05900	30,000
06/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.00900	0.98800	0
06/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.00900	1.98800	0
06/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.00900	2.98800	0
06/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.39100	7.41200	0
06/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.39100	9.41200	0
06/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.04900	0.07100	0
06/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.99100	1.01200	0
06/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.99100	3.01200	0
06/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.99100	5.01200	0
06/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.99100	7.01200	0
06/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.99100	9.01200	0
06/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.02900	0.04900	0
06/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.94100	0.96200	0
06/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.94100	2.96200	0
06/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.94100	4.96200	0
06/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.94100	6.96200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.94100	8.96200	0
06/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.39100	1.41200	0
06/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00000	0.00200	0
06/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.59100	0.61200	0
06/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.59100	1.61200	0
06/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.59100	3.61200	0
06/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.59100	5.61200	0
06/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.59100	7.61200	0
06/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.59100	9.61200	0
06/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.69100	1.71200	0
06/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.14100	8.16200	0
06/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.44100	0.46300	0
06/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.44100	1.46200	0
06/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.44100	3.46200	0
06/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.44100	5.46200	0
06/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.44100	7.46200	0
06/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.44100	9.46200	0
06/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.39200	0.41400	0
06/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.39100	3.41200	0
06/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.39100	5.41200	0
06/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.89100	0.91200	0
06/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.99100	2.01200	0
06/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.64100	2.66200	0
06/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.29100	2.31200	0
06/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.59100	2.61200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.19100	2.21200	0
06/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.14100	2.16200	0
06/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.14100	4.16200	0
06/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.14100	6.16200	0
06/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.79100	0.81200	500
06/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	2.09100	2.11200	0
06/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.89100	1.91200	0
06/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.69100	0.71200	0
06/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.64100	0.66200	0
06/12/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.49100	0.51300	48,000
06/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.49100	1.51200	0
06/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.49100	3.51200	0
06/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.49100	5.51200	0
06/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.49100	7.51200	0
06/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.49100	9.51200	0
06/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.54100	0.56300	0
06/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.54100	1.56200	0
06/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.54100	3.56200	0
06/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.54100	5.56200	0
06/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.54100	7.56200	0
06/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.54100	9.56200	0
06/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.34200	0.36500	0
06/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.34100	1.36200	0
06/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.34100	3.36200	0
06/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.34100	5.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.34100	7.36200	0
06/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.34100	9.36200	0
06/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.29400	0.31700	3,500
06/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.29100	1.31200	0
06/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.29100	3.31200	0
06/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.29100	5.31200	0
06/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.29100	7.31200	0
06/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.29100	9.31200	0
06/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.24600	0.27000	0
06/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.24100	1.26200	0
06/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.24100	3.26200	0
06/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.24100	5.26200	0
06/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.24100	7.26200	0
06/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.24100	9.26200	0
06/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	1.09100	1.11200	0
06/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.19900	0.22400	100
06/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.19100	1.21200	0
06/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.19100	3.21200	0
06/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.19100	5.21200	0
06/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.19100	7.21200	0
06/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.19100	9.21200	0
06/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.15500	0.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.14100	1.16200	0
06/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.14100	3.16200	0
06/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.14100	5.16200	0
06/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.14100	7.16200	0
06/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.14100	9.16200	0
06/12/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.11400	0.14000	0
06/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	3.09100	3.11200	0
06/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	5.09100	5.11200	0
06/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	7.09100	7.11200	0
06/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	9.09100	9.11200	0
06/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.64100	1.66200	0
06/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.07800	0.10300	0
06/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	1.04100	1.06200	0
06/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	3.04100	3.06200	0
06/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	5.04100	5.06200	0
06/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	7.04100	7.06200	0
06/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	9.04100	9.06200	0
06/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.00110	6.98040	100,728
06/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.03200	0.03100	29,607
06/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.15500	0.15400	500
06/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.10400	0.10400	400
06/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.14100	0.14000	0
06/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.06400	0.06400	3,071
06/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.12700	0.12600	7,500
06/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.17200	0.17000	4,780
06/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.09500	0.09400	65
06/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02900	0.02800	340
06/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.03400	0.03300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01500	0.01400	30,000
06/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
06/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.11500	0.11400	29,607
06/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01700	0.01600	3,000
06/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.07800	0.07700	12,000
06/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.07100	0.07000	871
06/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.66300	0.68400	0
06/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.62000	0.64000	0
06/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.57700	0.59700	0
06/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.41600	1.43600	0
06/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.41400	0.43400	0
06/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.49900	3.52000	0
06/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.98300	1.00300	0
06/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.51400	1.53400	0
06/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.07800	1.09800	0
06/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.30400	0.32400	0
06/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.49400	0.51400	0
06/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.27100	0.29000	3,000
06/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.37600	0.39600	3,000
06/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.34000	0.36000	2,571
06/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.45300	0.47400	0
06/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.03100	1.05100	0
06/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.08910	7.06840	21,319
06/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.18600	0.18500	0
06/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.52700	0.51500	0
06/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.17500	0.17400	300
06/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.19900	0.19800	0
06/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.51000	0.53000	0
06/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.58600	0.60600	0
06/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.13800	0.14700	0
06/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.54700	0.56700	0
06/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.18420	7.16360	1,050
06/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.16300	0.16100	0
06/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.15600	0.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.17000	0.16800	0
06/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.98600	1.00400	0
06/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.07200	1.09000	0
06/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.02900	1.04700	0
06/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.27880	7.25830	0
06/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.42600	0.41900	0
06/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.40900	0.40100	0
06/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.44400	0.43700	0
06/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.46500	0.47900	0
06/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.53000	0.54300	0
06/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.49700	0.51100	0
06/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.22940	9.20770	0
06/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.59000	1.59100	0
06/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.57400	1.57500	0
06/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.60700	1.60800	0
06/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.52800	1.55000	0
06/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.59500	1.61700	0
06/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.56100	1.58300	0
06/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	6.90900	6.88830	0
06/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.02310	0.02763	0
06/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.03738	0.04102	0
06/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.01380	0.01826	0
06/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.15480	0.17996	0
06/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.07838	0.10272	0
06/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.11410	0.13933	0
06/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.00110	6.98040	90
06/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.20974	0.20742	0
06/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.18988	0.18799	0
06/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.23574	0.23225	0
06/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.18464	0.20185	0
06/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.23878	0.25759	0
06/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.20864	0.22702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	£ / R On 13 December 2010			Foreign Exchange Future	10.83190	10.80430	21,071
06/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	50
06/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.06800	1.09600	0
06/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.01800	1.04600	0
06/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.96820	10.94120	23,661
06/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.09100	0.09400	0
06/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.08400	0.08700	0
06/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.09800	0.10100	0
06/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.15400	0.15500	870
06/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.03000	0.03300	870
06/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.06700	0.07100	150
06/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.09900	1.13000	0
06/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.61200	1.64200	0
06/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.88000	0.91000	0
06/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.63600	0.66400	0
06/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.96600	0.99600	0
06/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.92300	0.95300	0
06/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.09650	11.06920	1,829
06/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.22100	0.22100	0
06/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.21100	0.21100	0
06/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.23200	0.23100	0
06/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.93600	0.96200	0
06/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.01500	1.04200	0
06/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.97500	1.00200	0
06/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.23320	11.20760	500
06/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.45900	0.45500	0
06/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.44200	0.43800	0
06/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.47600	0.47100	0
06/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.69300	0.71300	0
06/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.75900	0.78000	0
06/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.72600	0.74700	0
06/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.22170	11.19600	0
06/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.49400	0.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.47900	0.48100	0
06/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.50900	0.51100	0
06/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.88700	0.91500	0
06/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.95700	0.98500	0
06/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.92200	0.95000	0
06/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08340	0.08310	948
06/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00023	0.00027	0
06/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00740	0.00710	0
06/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01260	0.01290	0
06/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00283	0.00317	0
06/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08460	0.08430	0
06/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00252	0.00247	0
06/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00072	0.00072	0
06/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00818	0.00796	0
06/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00058	0.00066	0
06/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01312	0.01342	0
06/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00492	0.00517	0
06/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.17730	9.19770	8,955
06/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.04600	0.06700	0
06/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.97700	0.99800	0
06/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.03000	0.04800	0
06/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.92700	0.94800	0
06/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.23300	0.25900	0
06/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	750
06/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.32900	0.35300	0
06/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.18700	0.21400	0
06/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.17700	1.19800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	375
06/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.10400	0.13300	0
06/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.07700	1.09800	0
06/12/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.00700	0.01600	0
06/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.77700	0.79800	0
06/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.22700	1.24800	0
06/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
06/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00100	0.00300	0
06/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.01900	0.03300	0
06/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.28100	0.30500	0
06/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.27700	1.29800	0
06/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00200	0.00500	0
06/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.62700	0.64800	0
06/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.32700	1.34800	0
06/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.72300	4.70200	0
06/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.72300	6.70200	0
06/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.72300	8.70200	0
06/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.72300	10.70200	0
06/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.67300	4.65200	0
06/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.67300	6.65200	0
06/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.67300	8.65200	0
06/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.67300	10.65200	0
06/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.37500	0.35700	0
06/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.37300	1.35200	0
06/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.37300	2.35200	0
06/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.37300	3.35200	0
06/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.37300	5.35200	0
06/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.37300	7.35200	0
06/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.77300	6.75200	0
06/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.77300	8.75200	0
06/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.77300	10.75200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00400	0.00700	0
06/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.72300	0.70200	0
06/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.72300	1.70200	0
06/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.72300	2.70200	0
06/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.14200	0.13500	1,125
06/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.42400	0.40500	750
06/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.12300	1.10200	0
06/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.77300	4.75200	0
06/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.37300	9.35200	0
06/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.37300	11.35200	0
06/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.23000	0.21800	0
06/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.22300	1.20200	0
06/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.22300	2.20200	0
06/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.22300	3.20200	0
06/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.22300	5.20200	0
06/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.22300	7.20200	0
06/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.22300	9.20200	0
06/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.22300	11.20200	0
06/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.02700	0.03500	0
06/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.92300	0.90200	0
06/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.92300	1.90200	0
06/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.92300	2.90200	0
06/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.92300	4.90200	0
06/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.92300	6.90200	0
06/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.92300	8.90200	0
06/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.92300	10.90200	0
06/12/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.01000	0.01600	0
06/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.82300	0.80200	0
06/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.82300	1.80200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.82300	2.80200	0
06/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.82300	4.80200	0
06/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.82300	6.80200	0
06/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.82300	8.80200	0
06/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.82300	10.80200	0
06/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00200	0.00500	0
06/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.67300	0.65200	0
06/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.67300	1.65200	0
06/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.67300	2.65200	0
06/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.67300	3.65200	0
06/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.67300	5.65200	0
06/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.67300	7.65200	0
06/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.67300	9.65200	0
06/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.67300	11.65200	0
06/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.00600	0.01100	0
06/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.77300	0.75200	0
06/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.77300	1.75200	0
06/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.77300	2.75200	0
06/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.77300	3.75200	0
06/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.77300	5.75200	0
06/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.77300	7.75200	0
06/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.77300	9.75200	0
06/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.77300	11.75200	0
06/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.10300	0.10000	0
06/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.07300	1.05200	0
06/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.07300	2.05200	0
06/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.07300	3.05200	0
06/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.07300	5.05200	0
06/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.07300	7.05200	0
06/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.07300	9.05200	0
06/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.07300	11.05200	0
06/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.87300	2.85200	0
06/12/2010	€ / R On 13 December 2010	8.20	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
06/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.06900	0.06900	0
06/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	1.02300	1.00200	0
06/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	2.02300	2.00200	0
06/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	3.02300	3.00200	0
06/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	5.02300	5.00200	0
06/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	7.02300	7.00200	0
06/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	9.02300	9.00200	0
06/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	11.02300	11.00200	0
06/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.29360	9.31450	14,352
06/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.09000	0.10500	0
06/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.08100	0.09600	0
06/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.09900	0.11500	0
06/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.16000	0.17900	10,429
06/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02900	0.03800	14,937
06/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02400	0.03200	4,508
06/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.05000	0.06200	100
06/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.13200	0.15000	0
06/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.43800	0.43600	3,000
06/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.85600	0.84800	0
06/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.23000	1.21800	0
06/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.13500	1.12400	0
06/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.55500	0.55100	0
06/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.36600	0.36500	0
06/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.63700	0.63200	0
06/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.59600	0.59100	0
06/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.40270	9.42400	5,820
06/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.21500	0.23400	0
06/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.20300	0.22200	0
06/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.22800	0.24800	0
06/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.57500	0.57400	0
06/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.65000	0.64800	0
06/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.61200	0.61000	0
06/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.52040	9.54270	500
06/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.38500	0.40600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.36700	0.38800	0
06/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.40300	0.42400	0
06/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.48300	0.48100	0
06/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.54700	0.54500	0
06/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.51500	0.51300	0
06/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.63880	9.66410	0
06/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.46000	0.48200	0
06/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.47800	0.50000	0
06/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.44400	0.46500	0
06/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.65500	0.65100	0
06/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.58900	0.58600	0
06/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.62100	0.61800	0
06/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.81520	6.79340	14,627
06/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.01400	0.01400	0
06/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00700	0.00800	200
06/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.09900	0.12100	0
06/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.14200	0.16500	0
06/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.82790	6.80630	2,207
06/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.23200	0.22100	0
06/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.26800	0.25600	0
06/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.19700	0.18800	0
06/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11900	0.13200	0
06/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.09000	0.10000	0
06/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10400	0.11500	0
06/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.83420	6.81270	875
06/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.33400	0.31700	0
06/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.30000	0.28300	0
06/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.37000	0.35200	0
06/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13600	0.13900	0
06/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16600	0.17000	0
06/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.15000	0.15400	0
06/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.83930	6.81790	0
06/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.38600	0.36900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.35300	0.33600	0
06/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.42100	0.40400	0
06/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18200	0.18600	0
06/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21400	0.21800	0
06/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19700	0.20100	0
06/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.47350	7.47260	0
06/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.92200	0.92300	0
06/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.90000	0.90100	0
06/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.94400	0.94500	0
06/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.72100	0.72200	0
06/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.77700	0.77800	0
06/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.74900	0.75000	0
06/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.85550	6.85250	360
06/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.79500	0.79800	0
06/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.89500	0.89800	0
06/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.84500	0.84800	0
06/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.93230	6.92900	1,411
06/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.10200	0.10300	0
06/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.11900	0.12000	0
06/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08800	0.08800	0
06/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.25600	0.25900	0
06/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.18700	0.19100	0
06/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.22000	0.22400	0
06/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.00870	7.02840	0
06/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.03800	0.05400	0
06/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.02400	0.03700	0
06/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.05900	0.07800	0
06/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.05000	0.05000	0
06/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11500	0.10900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.07900	0.07600	0
06/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.10950	7.12890	40
06/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16100	0.17100	0
06/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.14500	0.15400	0
06/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.17900	0.19000	0
06/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.27000	0.26100	0
06/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.33600	0.32500	0
06/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.30200	0.29200	0
06/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,447.87000	13,428.64000	0
06/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	1.40000	1.00000	0
06/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	1.40000	1.00000	0
06/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	1.40000	1.00000	0
06/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	53.50000	72.40000	0
06/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	53.50000	72.40000	0
06/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	53.50000	72.40000	0
06/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,629.11000	13,609.94000	0
06/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	72.00000	62.20000	0
06/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	72.00000	62.20000	0
06/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	72.00000	62.20000	0
06/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	42.90000	52.30000	0
06/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	42.90000	52.30000	0
06/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	42.90000	52.30000	0
06/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.03920	1.03370	0
06/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.03950	0.03450	0
06/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.08920	0.08380	0
06/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.00330	0.00360	0
06/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.01410	0.01990	0
06/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00000	0.00010	0
06/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00030	0.00080	0
06/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05460	1.04900	0
06/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03280	0.03030	0
06/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01740	0.01430	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06470	0.06070	0
06/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01010	0.01170	0
06/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06280	0.06530	0
06/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02820	0.03130	0
07/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	6.88550	6.90900	242,716
07/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	1,000
07/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.02500	0.03700	0
07/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	0.93600	0.95900	0
07/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	1.93600	1.95900	0
07/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	2.93600	2.95900	0
07/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
07/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.01400	0.02300	0
07/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	0.88600	0.90900	0
07/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	1.88600	1.90900	0
07/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	2.88600	2.90900	0
07/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	16,000
07/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.00800	0.01400	7,034
07/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.83600	0.85900	0
07/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.83600	1.85900	0
07/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.83600	2.85900	0
07/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.00400	0.00800	250
07/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.78600	0.80900	0
07/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.78600	1.80900	0
07/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.78600	2.80900	0
07/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	27,690
07/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
07/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.00200	0.00500	0
07/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.73600	0.75900	0
07/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.73600	1.75900	0
07/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.73600	2.75900	0
07/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.00100	0.00300	65,000
07/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.68600	0.70900	0
07/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.68600	1.70900	0
07/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00000	0.00000	6,534
07/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00000	2,423
07/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
07/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
07/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	1,000
07/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00000	0.00000	15,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
07/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.58600	2.60900	0
07/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00000	0.00000	2,040
07/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.53600	0.55900	0
07/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.53600	1.55900	0
07/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.53600	2.55900	0
07/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.83600	3.85900	0
07/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
07/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.68600	2.70900	0
07/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
07/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.63600	0.65900	0
07/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.63600	1.65900	0
07/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.63600	2.65900	0
07/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.43600	0.45900	0
07/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.43600	1.45900	0
07/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.43600	2.45900	0
07/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00000	0.00000	13,307
07/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.48600	0.50900	0
07/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.48600	1.50900	0
07/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.48600	2.50900	0
07/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
07/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00000	0.00000	33,300
07/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.38600	0.40900	0
07/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.38600	1.40900	0
07/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.38600	2.40900	0
07/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00000	14,644
07/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.06900	0.08800	0
07/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.03600	1.05900	0
07/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.03600	2.05900	0
07/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.03600	3.05900	0
07/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
07/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.04200	0.05800	30,000
07/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	0.98600	1.00900	0
07/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	1.98600	2.00900	0
07/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	2.98600	3.00900	0
07/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.00000	0.00100	0
07/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.58600	0.60900	0
07/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.58600	1.60900	0
07/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.41500	0.39200	0
07/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.41500	3.39100	0
07/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.41500	5.39100	0
07/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.41500	7.39100	0
07/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.41500	9.39100	0
07/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.05700	0.04900	0
07/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	1.01500	0.99100	0
07/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	3.01500	2.99100	0
07/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	5.01500	4.99100	0
07/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	7.01500	6.99100	0
07/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	9.01500	8.99100	0
07/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.03400	0.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.96500	0.94100	0
07/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.96500	2.94100	0
07/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.96500	4.94100	0
07/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.96500	6.94100	0
07/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.96500	8.94100	0
07/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.41500	1.39100	0
07/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.61500	0.59100	0
07/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.61500	1.59100	0
07/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.61500	3.59100	0
07/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.61500	5.59100	0
07/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.61500	7.59100	0
07/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.61500	9.59100	0
07/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.71500	1.69100	0
07/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.51500	0.49100	48,000
07/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.51500	1.49100	0
07/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.51500	3.49100	0
07/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.51500	5.49100	0
07/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.51500	7.49100	0
07/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.51500	9.49100	0
07/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.56500	0.54100	0
07/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.56500	1.54100	0
07/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.56500	3.54100	0
07/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.56500	5.54100	0
07/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.56500	7.54100	0
07/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.56500	9.54100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.36600	0.34200	0
07/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.36500	1.34100	0
07/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.36500	3.34100	0
07/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.36500	5.34100	0
07/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.36500	7.34100	0
07/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.36500	9.34100	0
07/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.61500	2.59100	0
07/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.21500	2.19100	0
07/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.16500	2.14100	0
07/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.16500	4.14100	0
07/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.16500	6.14100	0
07/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.16500	8.14100	0
07/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.46500	0.44100	0
07/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.46500	1.44100	0
07/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.46500	3.44100	0
07/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.46500	5.44100	0
07/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.46500	7.44100	0
07/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.46500	9.44100	0
07/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.66500	0.64100	0
07/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.91500	1.89100	0
07/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.81500	0.79100	500
07/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	2.11500	2.09100	0
07/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.71500	0.69100	0
07/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.91500	0.89100	0
07/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	2.01500	1.99100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.66500	2.64100	0
07/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.31500	2.29100	0
07/12/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.31600	0.29400	3,500
07/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.31500	1.29100	0
07/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.31500	3.29100	0
07/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.31500	5.29100	0
07/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.31500	7.29100	0
07/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.31500	9.29100	0
07/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.26700	0.24600	0
07/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.26500	1.24100	0
07/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.26500	3.24100	0
07/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.26500	5.24100	0
07/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.26500	7.24100	0
07/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.26500	9.24100	0
07/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	1.11500	1.09100	0
07/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.21900	0.19900	100
07/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.21500	1.19100	0
07/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.21500	3.19100	0
07/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.21500	5.19100	0
07/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.21500	7.19100	0
07/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.21500	9.19100	0
07/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.17300	0.15500	0
07/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.16500	1.14100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.16500	3.14100	0
07/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.16500	5.14100	0
07/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.16500	7.14100	0
07/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.16500	9.14100	0
07/12/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.12900	0.11400	0
07/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	3.11500	3.09100	0
07/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	5.11500	5.09100	0
07/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	7.11500	7.09100	0
07/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	9.11500	9.09100	0
07/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.66500	1.64100	0
07/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09000	0.07800	0
07/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	1.06500	1.04100	0
07/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	3.06500	3.04100	0
07/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	5.06500	5.04100	0
07/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	7.06500	7.04100	0
07/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	9.06500	9.04100	0
07/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.97720	7.00110	101,480
07/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02800	0.03200	29,607
07/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02600	0.02900	340
07/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.03100	0.03400	0
07/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01300	0.01500	30,000
07/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
07/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10800	0.11500	29,607
07/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.09800	0.10400	400
07/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13300	0.14100	0
07/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01500	0.01700	3,000
07/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.07200	0.07800	12,000
07/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.06600	0.07100	871

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.05900	0.06400	3,071
07/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.12000	0.12700	7,500
07/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.16300	0.17200	4,780
07/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.08800	0.09500	65
07/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.14700	0.15500	500
07/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.47100	0.45300	0
07/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.32000	0.30400	0
07/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.51100	0.49400	0
07/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.28600	0.27100	3,000
07/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.39300	0.37600	3,000
07/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.68200	0.66300	0
07/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.63900	0.62000	0
07/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.59500	0.57700	0
07/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.35600	0.34000	2,571
07/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.43800	1.41600	0
07/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.43100	0.41400	0
07/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.52300	3.49900	0
07/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.00400	0.98300	0
07/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.53600	1.51400	0
07/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.09900	1.07800	0
07/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.05100	1.03100	0
07/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.06550	7.08910	21,919
07/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.18100	0.18600	0
07/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.17000	0.17500	300
07/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.19300	0.19900	0
07/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.50900	0.52700	0
07/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14400	0.13800	0
07/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.52800	0.51000	0
07/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.60500	0.58600	0
07/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.56600	0.54700	0
07/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.15990	7.18420	1,050
07/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.15800	0.16300	0
07/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.15200	0.15600	0
07/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.16600	0.17000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.00600	0.98600	0
07/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.09200	1.07200	0
07/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.04800	1.02900	0
07/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.25440	7.27880	0
07/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.41600	0.42600	0
07/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.43400	0.44400	0
07/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.39900	0.40900	0
07/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.54500	0.53000	0
07/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.48000	0.46500	0
07/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.51200	0.49700	0
07/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.20690	9.22940	0
07/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.58900	1.59000	0
07/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.60600	1.60700	0
07/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.57300	1.57400	0
07/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.61600	1.59500	0
07/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.54900	1.52800	0
07/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58200	1.56100	0
07/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	6.88550	6.90900	0
07/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.01406	0.02310	0
07/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.00773	0.01380	0
07/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.02469	0.03738	0
07/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.08919	0.07838	0
07/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.17223	0.15480	0
07/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.12856	0.11410	0
07/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.97720	7.00110	90
07/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.19915	0.20974	0
07/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.17999	0.18988	0
07/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.22018	0.23574	0
07/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.19298	0.18464	0
07/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.25279	0.23878	0
07/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.22195	0.20864	0
07/12/2010	£ / R On 13 December 2010			Foreign Exchange Future	10.88150	10.83190	21,291

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	50
07/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.01900	1.06800	0
07/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.96900	1.01800	0
07/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.01870	10.96820	23,391
07/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.09500	0.09100	0
07/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.08800	0.08400	0
07/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.07100	0.06700	150
07/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.03200	0.03000	870
07/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.10300	0.09800	0
07/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.16100	0.15400	870
07/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.56300	1.61200	0
07/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.83400	0.88000	0
07/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.59200	0.63600	0
07/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.05200	1.09900	0
07/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.91900	0.96600	0
07/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.87600	0.92300	0
07/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.14810	11.09650	1,829
07/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.22800	0.22100	0
07/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.21700	0.21100	0
07/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.23900	0.23200	0
07/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.89100	0.93600	0
07/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.96900	1.01500	0
07/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.93000	0.97500	0
07/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.28490	11.23320	500
07/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.47800	0.45900	0
07/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.49600	0.47600	0
07/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.46100	0.44200	0
07/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.72600	0.75900	0
07/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.66100	0.69300	0
07/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.69300	0.72600	0
07/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.42050	11.22170	0
07/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.57500	0.49400	0
07/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.55800	0.47900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.59300	0.50900	0
07/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.77300	0.88700	0
07/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.83800	0.95700	0
07/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.80500	0.92200	0
07/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08310	0.08340	948
07/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00016	0.00023	0
07/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00710	0.00740	0
07/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01290	0.01260	0
07/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00306	0.00283	0
07/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08420	0.08460	0
07/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00230	0.00252	0
07/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00064	0.00072	0
07/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00780	0.00818	0
07/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00060	0.00058	0
07/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01344	0.01312	0
07/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00510	0.00492	0
07/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.20790	9.17730	8,956
07/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.05500	0.04600	0
07/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	1.00800	0.97700	0
07/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.03500	0.03000	0
07/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.95800	0.92700	0
07/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.26100	0.23300	0
07/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	750
07/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.35900	0.32900	0
07/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.25800	1.22700	0
07/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
07/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00100	0.00100	0
07/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.02200	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00100	0.00200	0
07/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.65800	0.62700	0
07/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.35800	1.32700	0
07/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.31000	0.28100	0
07/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.30800	1.27700	0
07/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.21400	0.18700	0
07/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.20800	1.17700	0
07/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	375
07/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.12600	0.10400	0
07/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.10800	1.07700	0
07/12/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.00800	0.00700	0
07/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.80800	0.77700	0
07/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.34200	1.37300	0
07/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.34200	2.37300	0
07/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.34200	3.37300	0
07/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.34200	5.37300	0
07/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.34200	7.37300	0
07/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.34200	9.37300	0
07/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.34200	11.37300	0
07/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.20000	0.23000	0
07/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.19200	1.22300	0
07/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.19200	2.22300	0
07/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.19200	3.22300	0
07/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.19200	5.22300	0
07/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.19200	7.22300	0
07/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.19200	9.22300	0
07/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.19200	11.22300	0
07/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.01800	0.02700	0
07/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.89200	0.92300	0
07/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.89200	1.92300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.89200	2.92300	0
07/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.89200	4.92300	0
07/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.89200	6.92300	0
07/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.89200	8.92300	0
07/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.89200	10.92300	0
07/12/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.00600	0.01000	0
07/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.79200	0.82300	0
07/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.79200	1.82300	0
07/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.79200	2.82300	0
07/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.79200	4.82300	0
07/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.79200	6.82300	0
07/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00200	0.00400	0
07/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.69200	0.72300	0
07/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.69200	1.72300	0
07/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.69200	2.72300	0
07/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.69200	4.72300	0
07/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.69200	6.72300	0
07/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.69200	8.72300	0
07/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.69200	10.72300	0
07/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.64200	4.67300	0
07/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.64200	6.67300	0
07/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.64200	8.67300	0
07/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.64200	10.67300	0
07/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.34300	0.37500	0
07/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.11400	0.14200	1,125
07/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.39300	0.42400	750
07/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.09200	1.12300	0
07/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.74200	4.77300	0
07/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.74200	6.77300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.74200	8.77300	0
07/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.74200	10.77300	0
07/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.79200	8.82300	0
07/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.79200	10.82300	0
07/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00100	0.00200	0
07/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.64200	0.67300	0
07/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.64200	1.67300	0
07/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.64200	2.67300	0
07/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.64200	3.67300	0
07/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.64200	5.67300	0
07/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.64200	7.67300	0
07/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.64200	9.67300	0
07/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.64200	11.67300	0
07/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.00300	0.00600	0
07/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.74200	0.77300	0
07/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.74200	1.77300	0
07/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.74200	2.77300	0
07/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.74200	3.77300	0
07/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.74200	5.77300	0
07/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.74200	7.77300	0
07/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.74200	9.77300	0
07/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.74200	11.77300	0
07/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.07700	0.10300	0
07/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.04200	1.07300	0
07/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.04200	2.07300	0
07/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.04200	3.07300	0
07/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.04200	5.07300	0
07/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.04200	7.07300	0
07/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.04200	9.07300	0
07/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.04200	11.07300	0
07/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.84200	2.87300	0
07/12/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.04700	0.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	0.99200	1.02300	0
07/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	1.99200	2.02300	0
07/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	2.99200	3.02300	0
07/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	4.99200	5.02300	0
07/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	6.99200	7.02300	0
07/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	8.99200	9.02300	0
07/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	10.99200	11.02300	0
07/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.32510	9.29360	14,388
07/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.09300	0.09000	0
07/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.08400	0.08100	0
07/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.10300	0.09900	0
07/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.16800	0.16000	10,429
07/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02900	0.02900	14,937
07/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.05100	0.05000	100
07/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.13800	0.13200	0
07/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02400	0.02400	4,508
07/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.82600	0.85600	0
07/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.41300	0.43800	3,000
07/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.19900	1.23000	0
07/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.10400	1.13500	0
07/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.52800	0.55500	0
07/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.34300	0.36600	0
07/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.60900	0.63700	0
07/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.56800	0.59600	0
07/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.43560	9.40270	5,820
07/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.22200	0.21500	0
07/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.23500	0.22800	0
07/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.20900	0.20300	0
07/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.62300	0.65000	0
07/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.54900	0.57500	0
07/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.58600	0.61200	0
07/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.55280	9.52040	500
07/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.39400	0.38500	0
07/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.41300	0.40300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.37600	0.36700	0
07/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.52300	0.54700	0
07/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.46000	0.48300	0
07/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.49100	0.51500	0
07/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.67300	9.63880	0
07/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.47600	0.46000	0
07/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.45800	0.44400	0
07/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.49400	0.47800	0
07/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.57100	0.58900	0
07/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.63500	0.65500	0
07/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.60300	0.62100	0
07/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.83020	6.81520	14,326
07/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.01500	0.01400	0
07/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00700	0.00700	200
07/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.08500	0.09900	0
07/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.12700	0.14200	0
07/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.84240	6.82790	2,537
07/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.24600	0.23200	0
07/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.21100	0.19700	0
07/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.28200	0.26800	0
07/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.09000	0.09000	0
07/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11900	0.11900	0
07/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10400	0.10400	0
07/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.84860	6.83420	875
07/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.34300	0.33400	0
07/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.37900	0.37000	0
07/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.30800	0.30000	0
07/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15900	0.16600	0
07/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13000	0.13600	0
07/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14400	0.15000	0
07/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.85350	6.83930	0
07/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.39400	0.38600	0
07/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.42900	0.42100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.36100	0.35300	0
07/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.20800	0.21400	0
07/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17600	0.18200	0
07/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19100	0.19700	0
07/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.49160	7.47350	0
07/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.93300	0.92200	0
07/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.91200	0.90000	0
07/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.95500	0.94400	0
07/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.71300	0.72100	0
07/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.77000	0.77700	0
07/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.74100	0.74900	0
07/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.84740	6.85550	360
07/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.90300	0.89500	0
07/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.80300	0.79500	0
07/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.85300	0.84500	0
07/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.92460	6.93230	1,441
07/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.09800	0.10200	0
07/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08400	0.08800	0
07/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.11400	0.11900	0
07/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.18900	0.18700	0
07/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.25900	0.25600	0
07/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.22300	0.22000	0
07/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.02190	7.00870	0
07/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.03800	0.03800	0
07/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.06100	0.05900	0
07/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.02300	0.02400	0
07/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.10100	0.11500	0
07/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.03900	0.05000	0
07/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.06600	0.07900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.12230	7.10950	40
07/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16500	0.16100	0
07/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.18300	0.17900	0
07/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.14800	0.14500	0
07/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.32600	0.33600	0
07/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.26100	0.27000	0
07/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29300	0.30200	0
07/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,448.54000	13,447.87000	0
07/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	1.00000	1.40000	0
07/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	1.00000	1.40000	0
07/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	1.00000	1.40000	0
07/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	52.50000	53.50000	0
07/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	52.50000	53.50000	0
07/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	52.50000	53.50000	0
07/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,627.39000	13,629.11000	0
07/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	70.80000	72.00000	0
07/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	70.80000	72.00000	0
07/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	70.70000	72.00000	0
07/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	43.30000	42.90000	0
07/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	43.40000	42.90000	0
07/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	43.40000	42.90000	0
07/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.03600	1.03920	0
07/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.03640	0.03950	0
07/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.00250	0.00330	0
07/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.08600	0.08920	0
07/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.01650	0.01410	0
07/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00040	0.00030	0
07/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05110	1.05460	0
07/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03080	0.03280	0
07/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06180	0.06470	0
07/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01620	0.01740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06510	0.06280	0
07/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01070	0.01010	0
07/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02970	0.02820	0
08/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	6.91990	6.88550	234,903
08/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	1,000
08/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.03000	0.02500	0
08/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	0.97000	0.93600	0
08/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	1.97000	1.93600	0
08/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	2.97000	2.93600	0
08/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
08/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.01600	0.01400	0
08/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	0.92000	0.88600	0
08/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	1.92000	1.88600	0
08/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	2.92000	2.88600	0
08/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	16,000
08/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.00900	0.00800	7,034
08/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.87000	0.83600	0
08/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.87000	1.83600	0
08/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.87000	2.83600	0
08/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00000	0.00000	6,534
08/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
08/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	1,000
08/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00000	0.00000	2,040
08/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.57000	0.53600	0
08/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.57000	1.53600	0
08/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.57000	2.53600	0
08/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.87000	3.83600	0
08/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
08/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00000	2,423
08/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00000	0.00000	15,000
08/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.42000	2.38600	0
08/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00000	14,644
08/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.08700	0.06900	0
08/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.07000	1.03600	0
08/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.07000	2.03600	0
08/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.07000	3.03600	0
08/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.05200	0.04200	30,000
08/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	1.02000	0.98600	0
08/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	2.02000	1.98600	0
08/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	3.02000	2.98600	0
08/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.62000	0.58600	0
08/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.62000	1.58600	0
08/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.62000	2.58600	0
08/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.00400	0.00400	250
08/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.82000	0.78600	0
08/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.82000	1.78600	0
08/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.82000	2.78600	0
08/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	27,690
08/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
08/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.00200	0.00200	0
08/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.77000	0.73600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.77000	1.73600	0
08/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.77000	2.73600	0
08/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.00100	0.00100	65,000
08/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.72000	0.68600	0
08/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.72000	1.68600	0
08/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.72000	2.68600	0
08/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
08/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.00100	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.67000	0.63600	0
08/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.67000	1.63600	0
08/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.67000	2.63600	0
08/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.47000	0.43600	0
08/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.47000	1.43600	0
08/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.47000	2.43600	0
08/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00000	0.00000	13,307
08/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.52000	0.48600	0
08/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.52000	1.48600	0
08/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.52000	2.48600	0
08/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
08/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00000	0.00000	33,300
08/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.42000	0.38600	0
08/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.42000	1.38600	0
08/12/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.58000	0.61500	0
08/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.58000	1.61500	0
08/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.58000	3.61500	0
08/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.58000	5.61500	0
08/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.58000	7.61500	0
08/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.58000	9.61500	0
08/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.68000	1.71500	0
08/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.48000	0.51500	48,000
08/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.48000	1.51500	0
08/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.48000	3.51500	0
08/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.48000	5.51500	0
08/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.48000	7.51500	0
08/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.48000	9.51500	0
08/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.53000	0.56500	0
08/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.53000	1.56500	0
08/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.53000	3.56500	0
08/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.53000	5.56500	0
08/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.53000	7.56500	0
08/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.53000	9.56500	0
08/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.33100	0.36600	0
08/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.33000	1.36500	0
08/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.33000	3.36500	0
08/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.33000	5.36500	0
08/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.33000	7.36500	0
08/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.33000	9.36500	0
08/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.28100	0.31600	3,500
08/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.28000	1.31500	0
08/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.28000	3.31500	0
08/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.28000	5.31500	0
08/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.28000	7.31500	0
08/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.28000	9.31500	0
08/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.23200	0.26700	0
08/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.23000	1.26500	0
08/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.23000	3.26500	0
08/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.23000	5.26500	0
08/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.23000	7.26500	0
08/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.23000	9.26500	0
08/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	1.08000	1.11500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.18400	0.21900	100
08/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.18000	1.21500	0
08/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.18000	3.21500	0
08/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.18000	5.21500	0
08/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.18000	7.21500	0
08/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.18000	9.21500	0
08/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.43000	3.46500	0
08/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.43000	5.46500	0
08/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.43000	7.46500	0
08/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.43000	9.46500	0
08/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.38000	0.41500	0
08/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.38000	3.41500	0
08/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.38000	5.41500	0
08/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.38000	7.41500	0
08/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.38000	9.41500	0
08/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.03200	0.05700	0
08/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.98000	1.01500	0
08/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	2.98000	3.01500	0
08/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	4.98000	5.01500	0
08/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	6.98000	7.01500	0
08/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	8.98000	9.01500	0
08/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.01700	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.93000	0.96500	0
08/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.93000	2.96500	0
08/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.93000	4.96500	0
08/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.93000	6.96500	0
08/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.93000	8.96500	0
08/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.38000	1.41500	0
08/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.88000	1.91500	0
08/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.68000	0.71500	0
08/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.88000	0.91500	0
08/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	1.98000	2.01500	0
08/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.63000	2.66500	0
08/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.28000	2.31500	0
08/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.58000	2.61500	0
08/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.18000	2.21500	0
08/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.13000	2.16500	0
08/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.13000	4.16500	0
08/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.13000	6.16500	0
08/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.13000	8.16500	0
08/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.43000	0.46500	0
08/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.43000	1.46500	0
08/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.78000	0.81500	500
08/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	2.08000	2.11500	0
08/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.63000	0.66500	0
08/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.13900	0.17300	0
08/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.13000	1.16500	0
08/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.13000	3.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.13000	5.16500	0
08/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.13000	7.16500	0
08/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.13000	9.16500	0
08/12/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.09600	0.12900	0
08/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	3.08000	3.11500	0
08/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	5.08000	5.11500	0
08/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	7.08000	7.11500	0
08/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	9.08000	9.11500	0
08/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.63000	1.66500	0
08/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.06000	0.09000	0
08/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	1.03000	1.06500	0
08/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	3.03000	3.06500	0
08/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	5.03000	5.06500	0
08/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	7.03000	7.06500	0
08/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	9.03000	9.06500	0
08/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	7.01260	6.97720	119,302
08/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02900	0.02800	29,607
08/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02600	0.02600	340
08/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.03200	0.03100	0
08/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01300	0.01300	30,000
08/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.11400	0.10800	29,607
08/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01500	0.01500	3,000
08/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.07600	0.07200	12,000
08/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.06800	0.06600	871
08/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.06200	0.05900	3,071
08/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.12700	0.12000	7,500
08/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.17300	0.16300	4,780

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.09300	0.08800	65
08/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.15600	0.14700	500
08/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.10300	0.09800	400
08/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.14100	0.13300	0
08/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.32800	0.35600	2,571
08/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.44000	0.47100	0
08/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.29300	0.32000	0
08/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.48000	0.51100	0
08/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.26000	0.28600	3,000
08/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.36400	0.39300	3,000
08/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.64900	0.68200	0
08/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.60500	0.63900	0
08/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.56300	0.59500	0
08/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.40200	1.43800	0
08/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.40100	0.43100	0
08/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.48700	3.52300	0
08/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.96900	1.00400	0
08/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.50000	1.53600	0
08/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.06300	1.09900	0
08/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.01600	1.05100	0
08/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.10160	7.06550	21,919
08/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.18800	0.18100	0
08/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.17600	0.17000	300
08/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.20100	0.19300	0
08/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.53400	0.50900	0
08/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.13200	0.14400	0
08/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.49900	0.52800	0
08/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.57400	0.60500	0
08/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.53600	0.56600	0
08/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.19600	7.15990	1,050
08/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.16200	0.15800	0
08/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.15500	0.15200	0
08/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.16900	0.16600	0
08/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.97300	1.00600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.05900	1.09200	0
08/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.01600	1.04800	0
08/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.28920	7.25440	0
08/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.42800	0.41600	0
08/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.41000	0.39900	0
08/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.44700	0.43400	0
08/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.45800	0.48000	0
08/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.52100	0.54500	0
08/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.48900	0.51200	0
08/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.24250	9.20690	0
08/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.60300	1.58900	0
08/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.58600	1.57300	0
08/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.62100	1.60600	0
08/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.52900	1.54900	0
08/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.59400	1.61600	0
08/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.56100	1.58200	0
08/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	6.91990	6.88550	0
08/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.01649	0.01406	0
08/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.03022	0.02469	0
08/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.00859	0.00773	0
08/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.13869	0.17223	0
08/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.06032	0.08919	0
08/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.09659	0.12856	0
08/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.01260	6.97720	90
08/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.21217	0.19915	0
08/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.19160	0.17999	0
08/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.23892	0.22018	0
08/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.17632	0.19298	0
08/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.22900	0.25279	0
08/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.19957	0.22195	0
08/12/2010	£ / R On 13 December 2010			Foreign Exchange Future	10.94090	10.88150	16,901
08/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	50
08/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	0.95900	1.01900	0
08/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.90900	0.96900	0
08/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.08010	11.01870	27,752
08/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.10300	0.09500	0
08/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.09600	0.08800	0
08/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.11100	0.10300	0
08/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.07600	0.07100	150
08/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.17500	0.16100	870
08/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.03400	0.03200	870
08/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.99600	1.05200	0
08/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.50400	1.56300	0
08/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.78100	0.83400	0
08/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.54500	0.59200	0
08/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.86600	0.91900	0
08/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.82300	0.87600	0
08/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.21080	11.14810	1,829
08/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.24100	0.22800	0
08/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.23000	0.21700	0
08/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.25200	0.23900	0
08/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.84100	0.89100	0
08/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.91900	0.96900	0
08/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.88000	0.93000	0
08/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.34940	11.28490	500
08/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.50300	0.47800	0
08/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.48500	0.46100	0
08/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.52200	0.49600	0
08/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.62300	0.66100	0
08/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.68600	0.72600	0
08/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.65400	0.69300	0
08/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.48500	11.42050	0
08/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.60400	0.57500	0
08/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.58600	0.55800	0
08/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.62200	0.59300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.73700	0.77300	0
08/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.80100	0.83800	0
08/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.76900	0.80500	0
08/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08240	0.08310	948
08/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00004	0.00016	0
08/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00640	0.00710	0
08/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01360	0.01290	0
08/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00364	0.00306	0
08/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08360	0.08420	70
08/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00208	0.00230	0
08/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00057	0.00064	0
08/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00728	0.00780	0
08/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00068	0.00060	0
08/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01397	0.01344	0
08/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00548	0.00510	0
08/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.17300	9.20790	8,532
08/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.03500	0.05500	0
08/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.97300	1.00800	0
08/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
08/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.01200	0.02200	0
08/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.32300	1.35800	0
08/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.27400	0.31000	0
08/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.27300	1.30800	0
08/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.22300	1.25800	0
08/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.02100	0.03500	0
08/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.92300	0.95800	0
08/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.22500	0.26100	0
08/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	750
08/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.32300	0.35900	0
08/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.17800	0.21400	0
08/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.17300	1.20800	0
08/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	375
08/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.09200	0.12600	0
08/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.07300	1.10800	0
08/12/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.00300	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.77300	0.80800	0
08/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00100	0.00100	0
08/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.62300	0.65800	0
08/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.67700	6.64200	0
08/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.67700	8.64200	0
08/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.67700	10.64200	0
08/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.37800	0.34300	0
08/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.37700	1.34200	0
08/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.37700	2.34200	0
08/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.37700	3.34200	0
08/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.37700	5.34200	0
08/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.37700	7.34200	0
08/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.37700	9.34200	0
08/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.37700	11.34200	0
08/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.23000	0.20000	0
08/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.22700	1.19200	0
08/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.22700	2.19200	0
08/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.22700	3.19200	0
08/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.22700	5.19200	0
08/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.22700	7.19200	0
08/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.22700	9.19200	0
08/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.22700	11.19200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.01900	0.01800	0
08/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.92700	0.89200	0
08/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.92700	1.89200	0
08/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.92700	2.89200	0
08/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.92700	4.89200	0
08/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.92700	6.89200	0
08/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.92700	8.89200	0
08/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.92700	10.89200	0
08/12/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.00500	0.00600	0
08/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.82700	0.79200	0
08/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.82700	1.79200	0
08/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.82700	2.79200	0
08/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.82700	4.79200	0
08/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.82700	6.79200	0
08/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.82700	8.79200	0
08/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.82700	10.79200	0
08/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.67700	0.64200	0
08/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.67700	1.64200	0
08/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.67700	2.64200	0
08/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.67700	3.64200	0
08/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.67700	5.64200	0
08/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.67700	7.64200	0
08/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.67700	9.64200	0
08/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.67700	11.64200	0
08/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.00200	0.00300	0
08/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.77700	0.74200	0
08/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.77700	1.74200	0
08/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.77700	2.74200	0
08/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.77700	3.74200	0
08/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.77700	5.74200	0
08/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.77700	7.74200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.77700	9.74200	0
08/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.77700	11.74200	0
08/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.09800	0.07700	0
08/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.07700	1.04200	0
08/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.07700	2.04200	0
08/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.07700	3.04200	0
08/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.07700	5.04200	0
08/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.07700	7.04200	0
08/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.12700	1.09200	0
08/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.77700	4.74200	0
08/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.77700	6.74200	0
08/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.77700	8.74200	0
08/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.77700	10.74200	0
08/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00100	0.00200	0
08/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.72700	0.69200	0
08/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.72700	1.69200	0
08/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.72700	2.69200	0
08/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.72700	4.69200	0
08/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.72700	6.69200	0
08/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.72700	8.69200	0
08/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.72700	10.69200	0
08/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.67700	4.64200	0
08/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.13900	0.11400	1,125
08/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.42700	0.39300	750
08/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.07700	9.04200	0
08/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.07700	11.04200	0
08/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.87700	2.84200	0
08/12/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.06200	0.04700	0
08/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	1.02700	0.99200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	2.02700	1.99200	0
08/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	3.02700	2.99200	0
08/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	5.02700	4.99200	0
08/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	7.02700	6.99200	0
08/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	9.02700	8.99200	0
08/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	11.02700	10.99200	0
08/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.29090	9.32510	15,121
08/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.08000	0.09300	0
08/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.07200	0.08400	0
08/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.08900	0.10300	0
08/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.15000	0.16800	10,429
08/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02200	0.02900	14,937
08/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01800	0.02400	4,508
08/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.04200	0.05100	100
08/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.12200	0.13800	0
08/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.43100	0.41300	3,000
08/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.85100	0.82600	0
08/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.22700	1.19900	0
08/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.13100	1.10400	0
08/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.54800	0.52800	0
08/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.35900	0.34300	0
08/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.63100	0.60900	0
08/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.58900	0.56800	0
08/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.40210	9.43560	5,820
08/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.20900	0.22200	0
08/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.19700	0.20900	0
08/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.22100	0.23500	0
08/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.56900	0.54900	0
08/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.64500	0.62300	0
08/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.60700	0.58600	0
08/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.51990	9.55280	500
08/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.37700	0.39400	0
08/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.36000	0.37600	0
08/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.39500	0.41300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.47500	0.46000	0
08/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.54000	0.52300	0
08/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.50700	0.49100	0
08/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.63870	9.67300	0
08/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.45400	0.47600	0
08/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.47200	0.49400	0
08/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.43700	0.45800	0
08/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.64800	0.63500	0
08/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.58300	0.57100	0
08/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.61500	0.60300	0
08/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.79480	6.83020	14,326
08/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.00400	0.01500	0
08/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00100	0.00700	200
08/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.10900	0.08500	0
08/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.15600	0.12700	0
08/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.80770	6.84240	2,542
08/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.21100	0.24600	0
08/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.24600	0.28200	0
08/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.17700	0.21100	0
08/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11900	0.11900	0
08/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08800	0.09000	0
08/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10300	0.10400	0
08/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.81430	6.84860	905
08/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.31300	0.34300	0
08/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.27900	0.30800	0
08/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.34900	0.37900	0
08/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13500	0.13000	0
08/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16500	0.15900	0
08/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14900	0.14400	0
08/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.81880	6.85350	0
08/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.36600	0.39400	0
08/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.33300	0.36100	0
08/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40000	0.42900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18100	0.17600	0
08/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21400	0.20800	0
08/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19700	0.19100	0
08/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.51500	7.49160	0
08/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.94400	0.93300	0
08/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.92200	0.91200	0
08/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.96700	0.95500	0
08/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.70200	0.71300	0
08/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.75700	0.77000	0
08/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.72900	0.74100	0
08/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.87130	6.84740	360
08/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.77900	0.80300	0
08/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.87900	0.90300	0
08/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.82900	0.85300	0
08/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.94890	6.92460	1,441
08/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.10400	0.09800	0
08/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.12200	0.11400	0
08/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08900	0.08400	0
08/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.24000	0.25900	0
08/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.17300	0.18900	0
08/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.20500	0.22300	0
08/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.01720	7.02190	0
08/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.03100	0.03800	0
08/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.01700	0.02300	0
08/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.05300	0.06100	0
08/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.03600	0.03900	0
08/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.10000	0.10100	0
08/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.06400	0.06600	0
08/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.11830	7.12230	40

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16100	0.16500	0
08/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.14500	0.14800	0
08/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.17900	0.18300	0
08/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.26100	0.26100	0
08/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.32700	0.32600	0
08/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29300	0.29300	0
08/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,437.36000	13,448.54000	0
08/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	0.30000	1.00000	0
08/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	0.30000	1.00000	0
08/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	0.30000	1.00000	0
08/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	63.00000	52.50000	0
08/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	62.90000	52.50000	0
08/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	62.90000	52.50000	0
08/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,618.83000	13,627.39000	0
08/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	65.60000	70.80000	0
08/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	65.60000	70.70000	0
08/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	65.60000	70.80000	0
08/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	46.80000	43.40000	0
08/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	46.80000	43.30000	0
08/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	46.80000	43.40000	0
08/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.03850	1.03600	0
08/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.03880	0.03640	0
08/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.08850	0.08600	0
08/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.00220	0.00250	0
08/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.01370	0.01650	0
08/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00030	0.00040	0
08/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05350	1.05110	0
08/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03190	0.03080	0
08/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01490	0.01620	0
08/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06360	0.06180	0
08/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01010	0.01070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06140	0.06510	0
08/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02840	0.02970	0
09/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	6.88490	6.91990	169,855
09/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	1,000
09/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.01600	0.03000	0
09/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	0.93500	0.97000	0
09/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	1.93500	1.97000	0
09/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	2.93500	2.97000	0
09/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
09/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.00700	0.01600	0
09/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	0.88500	0.92000	0
09/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	1.88500	1.92000	0
09/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	2.88500	2.92000	0
09/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	16,000
09/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.00300	0.00900	7,034
09/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.83500	0.87000	0
09/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.83500	1.87000	0
09/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.83500	2.87000	0
09/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.00100	0.00400	250
09/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00000	0.00000	6,534
09/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
09/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
09/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00000	0.00000	15,000
09/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
09/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	1,000
09/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.83500	3.87000	0
09/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
09/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00000	2,423
09/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00000	14,644
09/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.06000	0.08700	0
09/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.03500	1.07000	0
09/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.03500	2.07000	0
09/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.03500	3.07000	0
09/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
09/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.03100	0.05200	30,000
09/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	0.98500	1.02000	0
09/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	1.98500	2.02000	0
09/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	2.98500	3.02000	0
09/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.58500	0.62000	0
09/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.58500	1.62000	0
09/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.58500	2.62000	0
09/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00000	0.00000	2,040
09/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.53500	0.57000	0
09/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.53500	1.57000	0
09/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.53500	2.57000	0
09/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.78500	0.82000	0
09/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.78500	1.82000	0
09/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.78500	2.82000	0
09/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	27,690
09/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
09/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.00100	0.00200	0
09/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.73500	0.77000	0
09/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.73500	1.77000	0
09/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.73500	2.77000	0
09/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.00000	0.00100	65,000
09/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.68500	0.72000	0
09/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.68500	1.72000	0
09/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.68500	2.72000	0
09/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
09/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.00000	0.00100	0
09/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.63500	0.67000	0
09/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.63500	1.67000	0
09/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.63500	2.67000	0
09/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.43500	0.47000	0
09/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.43500	1.47000	0
09/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.43500	2.47000	0
09/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00000	0.00000	13,307
09/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.48500	0.52000	0
09/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.48500	1.52000	0
09/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.48500	2.52000	0
09/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
09/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00000	0.00000	33,300
09/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.38500	0.42000	0
09/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.38500	1.42000	0
09/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.38500	2.42000	0
09/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.96500	2.93000	0
09/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.96500	4.93000	0
09/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.96500	6.93000	0
09/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.96500	8.93000	0
09/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.41500	1.38000	0
09/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.61500	0.58000	0
09/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.61500	1.58000	0
09/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.61500	3.58000	0
09/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.61500	5.58000	0
09/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.61500	7.58000	0
09/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.61500	9.58000	0
09/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.71500	1.68000	0
09/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.51500	0.48000	48,000
09/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.51500	1.48000	0
09/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.51500	3.48000	0
09/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.51500	5.48000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.51500	7.48000	0
09/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.51500	9.48000	0
09/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.56500	0.53000	0
09/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.56500	1.53000	0
09/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.56500	3.53000	0
09/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.56500	5.53000	0
09/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.56500	7.53000	0
09/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.56500	9.53000	0
09/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.36500	0.33100	0
09/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.36500	1.33000	0
09/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.36500	3.33000	0
09/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.36500	5.33000	0
09/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.36500	7.33000	0
09/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.36500	9.33000	0
09/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.31500	0.28100	3,500
09/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.31500	1.28000	0
09/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.31500	3.28000	0
09/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.31500	5.28000	0
09/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.31500	7.28000	0
09/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.31500	9.28000	0
09/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.26600	0.23200	0
09/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.26500	1.23000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.26500	3.23000	0
09/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.26500	5.23000	0
09/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.26500	7.23000	0
09/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.26500	9.23000	0
09/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	1.11500	1.08000	0
09/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.16500	8.13000	0
09/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.46500	0.43000	0
09/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.46500	1.43000	0
09/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.46500	3.43000	0
09/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.46500	5.43000	0
09/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.46500	7.43000	0
09/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.46500	9.43000	0
09/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.41500	0.38000	0
09/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.41500	3.38000	0
09/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.41500	5.38000	0
09/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.41500	7.38000	0
09/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.41500	9.38000	0
09/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.04600	0.03200	0
09/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	1.01500	0.98000	0
09/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	3.01500	2.98000	0
09/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	5.01500	4.98000	0
09/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	7.01500	6.98000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	9.01500	8.98000	0
09/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.02500	0.01700	0
09/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.96500	0.93000	0
09/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.91500	0.88000	0
09/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	2.01500	1.98000	0
09/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.66500	2.63000	0
09/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.31500	2.28000	0
09/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.61500	2.58000	0
09/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.21500	2.18000	0
09/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.16500	2.13000	0
09/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.16500	4.13000	0
09/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.16500	6.13000	0
09/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.81500	0.78000	500
09/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	2.11500	2.08000	0
09/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.91500	1.88000	0
09/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.71500	0.68000	0
09/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.66500	0.63000	0
09/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.21600	0.18400	100
09/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.21500	1.18000	0
09/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.21500	3.18000	0
09/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.21500	5.18000	0
09/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.21500	7.18000	0
09/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.21500	9.18000	0
09/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.16800	0.13900	0
09/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.16500	1.13000	0
09/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.16500	3.13000	0
09/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.16500	5.13000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.16500	7.13000	0
09/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.16500	9.13000	0
09/12/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.12200	0.09600	0
09/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	3.11500	3.08000	0
09/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	5.11500	5.08000	0
09/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	7.11500	7.08000	0
09/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	9.11500	9.08000	0
09/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.66500	1.63000	0
09/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.08100	0.06000	0
09/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	1.06500	1.03000	0
09/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	3.06500	3.03000	0
09/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	5.06500	5.03000	0
09/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	7.06500	7.03000	0
09/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	9.06500	9.03000	0
09/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.97440	7.01260	176,107
09/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02600	0.02900	29,607
09/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.14200	0.15600	500
09/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.09300	0.10300	400
09/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12800	0.14100	0
09/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.05600	0.06200	3,071
09/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11500	0.12700	7,500
09/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.15800	0.17300	4,780
09/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.08400	0.09300	65
09/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02300	0.02600	340
09/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.02800	0.03200	0
09/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01100	0.01300	30,000
09/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
09/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10300	0.11400	29,607

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01300	0.01500	3,000
09/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.06800	0.07600	12,000
09/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.06100	0.06800	871
09/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.68200	0.64900	0
09/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.63700	0.60500	0
09/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.59400	0.56300	0
09/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.43900	1.40200	0
09/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.42900	0.40100	0
09/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.52600	3.48700	0
09/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.00400	0.96900	0
09/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.53700	1.50000	0
09/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.09900	1.06300	0
09/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.31800	0.29300	0
09/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.51000	0.48000	0
09/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.28400	0.26000	3,000
09/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.39100	0.36400	3,000
09/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.35400	0.32800	2,571
09/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.46900	0.44000	0
09/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.05200	1.01600	0
09/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.06350	7.10160	24,001
09/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.17800	0.18800	0
09/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.50700	0.53400	0
09/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.16700	0.17600	300
09/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.19000	0.20100	0
09/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.52700	0.49900	0
09/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.60400	0.57400	0
09/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14400	0.13200	0
09/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.56500	0.53600	0
09/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.15760	7.19600	6,930
09/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.15400	0.16200	0
09/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.14800	0.15500	0
09/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.16200	0.16900	0
09/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.00400	0.97300	0
09/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.09000	1.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.04600	1.01600	0
09/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.25040	7.28920	0
09/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.41200	0.42800	0
09/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.39500	0.41000	0
09/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.43000	0.44700	0
09/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.48000	0.45800	0
09/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.54500	0.52100	0
09/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.51200	0.48900	0
09/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.20800	9.24250	0
09/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.58500	1.60300	0
09/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.56900	1.58600	0
09/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.60300	1.62100	0
09/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.61100	1.59400	0
09/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.57700	1.56100	0
09/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.54500	1.52900	0
09/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	6.88490	6.91990	0
09/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.00748	0.01649	0
09/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.00338	0.00859	0
09/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.01576	0.03022	0
09/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.08086	0.06032	0
09/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.16848	0.13869	0
09/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.12258	0.09659	0
09/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.97440	7.01260	90
09/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.19435	0.21217	0
09/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.17516	0.19160	0
09/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.21545	0.23892	0
09/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.19105	0.17632	0
09/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.25076	0.22900	0
09/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.21995	0.19957	0
09/12/2010	£ / R On 13 December 2010			Foreign Exchange Future	10.87670	10.94090	13,931
09/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.02300	0.95900	0
09/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	0.97300	0.90900	0
09/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	11.01100	11.08010	31,300
09/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.08900	0.10300	0
09/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.08300	0.09600	0
09/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.09700	0.11100	0
09/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.15400	0.17500	870
09/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02900	0.03400	870
09/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.06600	0.07600	150
09/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.05500	0.99600	0
09/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.56800	1.50400	0
09/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.83600	0.78100	0
09/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.59300	0.54500	0
09/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.92200	0.86600	0
09/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.87800	0.82300	0
09/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.14180	11.21080	1,829
09/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.22300	0.24100	0
09/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.21300	0.23000	0
09/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.23400	0.25200	0
09/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.89200	0.84100	0
09/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.97100	0.91900	0
09/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.93100	0.88000	0
09/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.27840	11.34940	2,355
09/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.47300	0.50300	0
09/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.49100	0.52200	0
09/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.45600	0.48500	0
09/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.72800	0.68600	0
09/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.66300	0.62300	0
09/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.69500	0.65400	0
09/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.41210	11.48500	0
09/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.57000	0.60400	0
09/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.55300	0.58600	0
09/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.58700	0.62200	0
09/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.77500	0.73700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.84100	0.80100	0
09/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.80800	0.76900	0
09/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08210	0.08240	948
09/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00002	0.00004	0
09/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00610	0.00640	0
09/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01390	0.01360	0
09/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00392	0.00364	0
09/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08330	0.08360	801
09/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00196	0.00208	0
09/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00053	0.00057	0
09/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00702	0.00728	0
09/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00072	0.00068	0
09/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01423	0.01397	0
09/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00566	0.00548	0
09/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.11210	9.17300	6,535
09/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.01400	0.03500	0
09/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.91200	0.97300	0
09/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.00700	0.02100	0
09/12/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.16200	1.22300	0
09/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
09/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.00400	0.01200	0
09/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.21400	0.27400	0
09/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.21200	1.27300	0
09/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.86200	0.92300	0
09/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.16600	0.22500	0
09/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.26300	0.32300	0
09/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.12100	0.17800	0
09/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.11200	1.17300	0
09/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	375
09/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.04700	0.09200	0
09/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	1.01200	1.07300	0
09/12/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.00100	0.00300	0
09/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.71200	0.77300	0
09/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00100	0
09/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.56200	0.62300	0
09/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.26200	1.32300	0
09/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.78800	4.72700	0
09/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.78800	6.72700	0
09/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.78800	8.72700	0
09/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.78800	10.72700	0
09/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.73800	4.67700	0
09/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.73800	6.67700	0
09/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.73800	8.67700	0
09/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.73800	10.67700	0
09/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.43800	0.37800	0
09/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.43800	1.37700	0
09/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.43800	2.37700	0
09/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.43800	3.37700	0
09/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.43800	5.37700	0
09/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.43800	7.37700	0
09/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.43800	9.37700	0
09/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.43800	11.37700	0
09/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.28900	0.23000	0
09/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.28800	1.22700	0
09/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.28800	2.22700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.28800	3.22700	0
09/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.28800	5.22700	0
09/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.28800	7.22700	0
09/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.28800	9.22700	0
09/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.28800	11.22700	0
09/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.03500	0.01900	0
09/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	0.98800	0.92700	0
09/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	1.98800	1.92700	0
09/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	2.98800	2.92700	0
09/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	4.98800	4.92700	0
09/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	6.98800	6.92700	0
09/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	8.98800	8.92700	0
09/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	10.98800	10.92700	0
09/12/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.00900	0.00500	0
09/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.88800	0.82700	0
09/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.88800	1.82700	0
09/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.88800	2.82700	0
09/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.88800	4.82700	0
09/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.88800	6.82700	0
09/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.88800	8.82700	0
09/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.88800	10.82700	0
09/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.73800	0.67700	0
09/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.73800	1.67700	0
09/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.73800	2.67700	0
09/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.73800	3.67700	0
09/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.73800	5.67700	0
09/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.73800	7.67700	0
09/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.73800	9.67700	0
09/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.73800	11.67700	0
09/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.00400	0.00200	0
09/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.83800	0.77700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.83800	1.77700	0
09/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.83800	2.77700	0
09/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.83800	3.77700	0
09/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.83800	5.77700	0
09/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.83800	7.77700	0
09/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.83800	9.77700	0
09/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.83800	11.77700	0
09/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.83800	6.77700	0
09/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.83800	8.77700	0
09/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.83800	10.77700	0
09/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00200	0.00100	0
09/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.78800	0.72700	0
09/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.78800	1.72700	0
09/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.78800	2.72700	0
09/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.19200	0.13900	1,125
09/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.48800	0.42700	750
09/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.18800	1.12700	0
09/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.83800	4.77700	0
09/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.14500	0.09800	0
09/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.13800	1.07700	0
09/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.13800	2.07700	0
09/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.13800	3.07700	0
09/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.13800	5.07700	0
09/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.13800	7.07700	0
09/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.13800	9.07700	0
09/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.13800	11.07700	0
09/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.93800	2.87700	0
09/12/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.10200	0.06200	0
09/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	1.08800	1.02700	0
09/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	2.08800	2.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	3.08800	3.02700	0
09/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	5.08800	5.02700	0
09/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	7.08800	7.02700	0
09/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	9.08800	9.02700	0
09/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	11.08800	11.02700	0
09/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.22610	9.29090	15,273
09/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.06800	0.08000	0
09/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.06100	0.07200	0
09/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.07600	0.08900	0
09/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.12900	0.15000	10,429
09/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01900	0.02200	14,937
09/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01500	0.01800	4,508
09/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.03600	0.04200	100
09/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.10500	0.12200	0
09/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.47900	0.43100	3,000
09/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.91000	0.85100	0
09/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.28900	1.22700	0
09/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.19300	1.13100	0
09/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.60000	0.54800	0
09/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.40300	0.35900	0
09/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.68500	0.63100	0
09/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.64200	0.58900	0
09/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.33710	9.40210	5,820
09/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.19300	0.20900	0
09/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.18200	0.19700	0
09/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.20500	0.22100	0
09/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.61800	0.56900	0
09/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.69500	0.64500	0
09/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.65600	0.60700	0
09/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.45330	9.51990	2,300
09/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.36100	0.37700	0
09/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.37700	0.39500	0
09/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.34400	0.36000	0
09/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.59100	0.54000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.52400	0.47500	0
09/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.55800	0.50700	0
09/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.56950	9.63870	0
09/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.43800	0.45400	0
09/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.42300	0.43700	0
09/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.45500	0.47200	0
09/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.63600	0.58300	0
09/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.70400	0.64800	0
09/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.66900	0.61500	0
09/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.79050	6.79480	8,269
09/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.01400	0.00400	0
09/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00600	0.00100	200
09/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.12400	0.10900	0
09/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.16600	0.15600	0
09/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.80330	6.80770	4,410
09/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.20900	0.21100	0
09/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.24400	0.24600	0
09/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.17500	0.17700	0
09/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.12200	0.11900	0
09/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.09100	0.08800	0
09/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10600	0.10300	0
09/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.80990	6.81430	905
09/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.30700	0.31300	0
09/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.27300	0.27900	0
09/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.34300	0.34900	0
09/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13300	0.13500	0
09/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16300	0.16500	0
09/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14700	0.14900	0
09/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.81380	6.81880	5,790
09/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.36100	0.36600	0
09/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.32800	0.33300	0
09/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.39500	0.40000	0
09/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18100	0.18100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21400	0.21400	0
09/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19700	0.19700	0
09/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.50600	7.51500	0
09/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.94000	0.94400	0
09/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.91800	0.92200	0
09/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.96300	0.96700	0
09/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.70700	0.70200	0
09/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.76200	0.75700	0
09/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.73400	0.72900	0
09/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.82480	6.87130	360
09/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.82500	0.77900	0
09/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.92500	0.87900	0
09/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.87500	0.82900	0
09/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.90000	6.94890	1,441
09/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.08700	0.10400	0
09/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.10200	0.12200	0
09/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07400	0.08900	0
09/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.27400	0.24000	0
09/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.20200	0.17300	0
09/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.23700	0.20500	0
09/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	6.98990	7.01720	0
09/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.01800	0.03100	0
09/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.00900	0.01700	0
09/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.03500	0.05300	0
09/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.04500	0.03600	0
09/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.11900	0.10000	0
09/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.07800	0.06400	0
09/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.08830	7.11830	40
09/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.15000	0.16100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.13400	0.14500	0
09/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.16700	0.17900	0
09/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.27900	0.26100	0
09/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.34600	0.32700	0
09/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.31200	0.29300	0
09/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,365.90000	13,437.36000	0
09/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	0.00000	0.30000	0
09/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	0.00000	0.30000	0
09/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	0.00000	0.30000	0
09/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	134.10000	62.90000	0
09/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	134.10000	63.00000	0
09/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	134.10000	62.90000	0
09/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,541.18000	13,618.83000	0
09/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	30.70000	65.60000	0
09/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	30.70000	65.60000	0
09/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	30.70000	65.60000	0
09/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	89.50000	46.80000	0
09/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	89.50000	46.80000	0
09/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	89.50000	46.80000	0
09/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.03450	1.03850	0
09/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.03480	0.03880	0
09/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.00120	0.00220	0
09/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.08450	0.08850	0
09/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.01670	0.01370	0
09/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00030	0.00030	0
09/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04870	1.05350	0
09/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02920	0.03190	0
09/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05980	0.06360	0
09/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01510	0.01490	0
09/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06640	0.06140	0
09/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01110	0.01010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03050	0.02840	0
10/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	6.85630	6.88490	131,394
10/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	1,000
10/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00500	0.01600	0
10/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	0.90600	0.93500	0
10/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	1.90600	1.93500	0
10/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	2.90600	2.93500	0
10/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
10/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.00200	0.00700	0
10/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	0.85600	0.88500	0
10/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	1.85600	1.88500	0
10/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	2.85600	2.88500	0
10/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	16,000
10/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.00100	0.00300	7,034
10/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.80600	0.83500	0
10/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.80600	1.83500	0
10/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.80600	2.83500	0
10/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.00000	0.00100	250
10/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.75600	0.78500	0
10/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.75600	1.78500	0
10/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.75600	2.78500	0
10/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	27,690
10/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
10/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.00000	0.00100	0
10/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.70600	0.73500	0
10/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.70600	1.73500	0
10/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.70600	2.73500	0
10/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.00000	0.00000	65,000
10/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.65600	0.68500	0
10/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.65600	1.68500	0
10/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.65600	2.68500	0
10/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
10/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.60600	0.63500	0
10/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.60600	1.63500	0
10/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.60600	2.63500	0
10/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.40600	0.43500	0
10/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.40600	1.43500	0
10/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.40600	2.43500	0
10/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00000	0.00000	13,307
10/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.45600	0.48500	0
10/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.45600	1.48500	0
10/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.45600	2.48500	0
10/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
10/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00000	0.00000	33,300
10/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.35600	0.38500	0
10/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.35600	1.38500	0
10/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.35600	2.38500	0
10/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00000	14,644
10/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.03300	0.06000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	1.00600	1.03500	0
10/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	2.00600	2.03500	0
10/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	3.00600	3.03500	0
10/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.01400	0.03100	30,000
10/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	0.95600	0.98500	0
10/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	1.95600	1.98500	0
10/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	2.95600	2.98500	0
10/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.55600	0.58500	0
10/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.55600	1.58500	0
10/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.55600	2.58500	0
10/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00000	0.00000	2,040
10/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.50600	0.53500	0
10/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.50600	1.53500	0
10/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.50600	2.53500	0
10/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.80600	3.83500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
10/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00000	0.00000	6,534
10/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00000	2,423
10/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
10/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	1,000
10/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00000	0.00000	15,000
10/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
10/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.69400	0.66500	0
10/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.94400	1.91500	0
10/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.84400	0.81500	500
10/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	2.14400	2.11500	0
10/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.74400	0.71500	0
10/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.94400	0.91500	0
10/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	2.04400	2.01500	0
10/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.69400	2.66500	0
10/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.34400	2.31500	0
10/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.64400	2.61500	0
10/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.24400	2.21500	0
10/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.19400	2.16500	0
10/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.19400	4.16500	0
10/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.19400	6.16500	0
10/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.19400	8.16500	0
10/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.49400	0.46500	0
10/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.49400	1.46500	0
10/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.49400	3.46500	0
10/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.49400	5.46500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.49400	7.46500	0
10/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.49400	9.46500	0
10/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.44400	0.41500	0
10/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.44400	3.41500	0
10/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.44400	5.41500	0
10/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.44400	7.41500	0
10/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.44400	9.41500	0
10/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.05800	0.04600	0
10/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	1.04400	1.01500	0
10/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	3.04400	3.01500	0
10/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	5.04400	5.01500	0
10/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	7.04400	7.01500	0
10/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	9.04400	9.01500	0
10/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.02700	0.02500	0
10/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.99400	0.96500	0
10/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	2.99400	2.96500	0
10/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	4.99400	4.96500	0
10/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	6.99400	6.96500	0
10/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	8.99400	8.96500	0
10/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.44400	1.41500	0
10/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.64400	0.61500	0
10/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.64400	1.61500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.64400	3.61500	0
10/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.64400	5.61500	0
10/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.64400	7.61500	0
10/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.64400	9.61500	0
10/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.74400	1.71500	0
10/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.54400	0.51500	48,000
10/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.54400	1.51500	0
10/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.54400	3.51500	0
10/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.54400	5.51500	0
10/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.54400	7.51500	0
10/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.54400	9.51500	0
10/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.59400	0.56500	0
10/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.59400	1.56500	0
10/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.59400	3.56500	0
10/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.59400	5.56500	0
10/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.59400	7.56500	0
10/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.59400	9.56500	0
10/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.39400	0.36500	0
10/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.39400	1.36500	0
10/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.39400	3.36500	0
10/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.39400	5.36500	0
10/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.39400	7.36500	0
10/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.39400	9.36500	0
10/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.20	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
10/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.34400	0.31500	3,500
10/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.34400	1.31500	0
10/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.34400	3.31500	0
10/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.34400	5.31500	0
10/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.34400	7.31500	0
10/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.34400	9.31500	0
10/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.29400	0.26600	0
10/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.29400	1.26500	0
10/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.29400	3.26500	0
10/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.29400	5.26500	0
10/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.29400	7.26500	0
10/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.29400	9.26500	0
10/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	1.14400	1.11500	0
10/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.24400	0.21600	100
10/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.24400	1.21500	0
10/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.24400	3.21500	0
10/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.24400	5.21500	0
10/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.24400	7.21500	0
10/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.24400	9.21500	0
10/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.19500	0.16800	0
10/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.19400	1.16500	0
10/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.19400	3.16500	0
10/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.19400	5.16500	0
10/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.19400	7.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.19400	9.16500	0
10/12/2010	\$ / R On 13 December 2010	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.14600	0.12200	0
10/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	3.14400	3.11500	0
10/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	5.14400	5.11500	0
10/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	7.14400	7.11500	0
10/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	9.14400	9.11500	0
10/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.69400	1.66500	0
10/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.09900	0.08100	0
10/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	1.09400	1.06500	0
10/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	3.09400	3.06500	0
10/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	5.09400	5.06500	0
10/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	7.09400	7.06500	0
10/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	9.09400	9.06500	0
10/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.94520	6.97440	233,894
10/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02600	0.02600	29,607
10/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02400	0.02300	340
10/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.02800	0.02800	0
10/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01200	0.01100	30,000
10/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09700	0.10300	29,607
10/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.08800	0.09300	400
10/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12000	0.12800	0
10/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01400	0.01300	3,000
10/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.06500	0.06800	12,000
10/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.05900	0.06100	871
10/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.05400	0.05600	3,071
10/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10800	0.11500	7,500
10/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.14700	0.15800	4,780

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.07900	0.08400	65
10/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.13300	0.14200	500
10/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.49300	0.46900	0
10/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.33800	0.31800	0
10/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.53400	0.51000	0
10/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.30200	0.28400	3,000
10/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.41300	0.39100	3,000
10/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.70900	0.68200	0
10/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.66400	0.63700	0
10/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.62000	0.59400	0
10/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.37500	0.35400	2,571
10/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.46900	1.43900	0
10/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.45200	0.42900	0
10/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.55500	3.52600	0
10/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.03300	1.00400	0
10/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.56700	1.53700	0
10/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.12900	1.09900	0
10/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.08100	1.05200	0
10/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.03350	7.06350	25,571
10/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.16900	0.17800	0
10/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.15900	0.16700	300
10/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.18100	0.19000	0
10/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.48600	0.50700	0
10/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15300	0.14400	0
10/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.54800	0.52700	0
10/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.62600	0.60400	0
10/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.58600	0.56500	0
10/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.12720	7.15760	9,430
10/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.15000	0.15400	0
10/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.14400	0.14800	0
10/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.15700	0.16200	0
10/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.03000	1.00400	0
10/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.11700	1.09000	0
10/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.07300	1.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.21850	7.25040	16
10/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.39900	0.41200	0
10/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.41600	0.43000	0
10/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.38200	0.39500	0
10/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.56400	0.54500	0
10/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.49800	0.48000	0
10/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.53100	0.51200	0
10/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.18030	9.20800	0
10/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.57800	1.58500	0
10/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.59500	1.60300	0
10/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.56200	1.56900	0
10/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.63200	1.61100	0
10/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.56500	1.54500	0
10/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.59800	1.57700	0
10/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	6.85630	6.88490	0
10/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.00184	0.00748	0
10/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.00058	0.00338	0
10/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.00542	0.01576	0
10/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.09912	0.08086	0
10/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.19428	0.16848	0
10/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.14554	0.12258	0
10/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.94520	6.97440	125
10/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.18103	0.19435	0
10/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.16322	0.17516	0
10/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.20069	0.21545	0
10/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.20549	0.19105	0
10/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.26802	0.25076	0
10/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.23583	0.21995	0
10/12/2010	£ / R On 13 December 2010			Foreign Exchange Future	10.82290	10.87670	11,624
10/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	50
10/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.07700	1.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.02700	0.97300	0
10/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.95590	11.01100	33,547
10/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.08000	0.08900	0
10/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.07400	0.08300	0
10/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.05800	0.06600	150
10/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02500	0.02900	870
10/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.08600	0.09700	0
10/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.13800	0.15400	870
10/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.61900	1.56800	0
10/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.88000	0.83600	0
10/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.63200	0.59300	0
10/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.10200	1.05500	0
10/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.96800	0.92200	0
10/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.92400	0.87800	0
10/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.08550	11.14180	1,889
10/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.21000	0.22300	0
10/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.20000	0.21300	0
10/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.22000	0.23400	0
10/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.93500	0.89200	0
10/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.01500	0.97100	0
10/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.97500	0.93100	0
10/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.22060	11.27840	2,355
10/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.45000	0.47300	0
10/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.46700	0.49100	0
10/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.43400	0.45600	0
10/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.76300	0.72800	0
10/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.69600	0.66300	0
10/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.72900	0.69500	0
10/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.35160	11.41210	0
10/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.55100	0.57000	0
10/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.53500	0.55300	0
10/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.56800	0.58700	0
10/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.81600	0.77500	0
10/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.88300	0.84100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.84900	0.80800	0
10/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08170	0.08210	948
10/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00001	0.00002	0
10/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00570	0.00610	0
10/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01430	0.01390	0
10/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00431	0.00392	0
10/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08280	0.08330	801
10/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00179	0.00196	0
10/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00048	0.00053	0
10/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00660	0.00702	0
10/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00080	0.00072	0
10/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01468	0.01423	0
10/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00599	0.00566	0
10/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.05510	9.11210	3,624
10/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00300	0.01400	0
10/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.85500	0.91200	0
10/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.00100	0.00700	0
10/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.80500	0.86200	0
10/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.10900	0.16600	0
10/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	750
10/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.20500	0.26300	0
10/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.06700	0.12100	0
10/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.05500	1.11200	0
10/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	375
10/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.01600	0.04700	0
10/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.95500	1.01200	0
10/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.10500	1.16200	0
10/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
10/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.00000	0.00400	0
10/12/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.00000	0.00100	0
10/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.65500	0.71200	0
10/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.50500	0.56200	0
10/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.20500	1.26200	0
10/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.15600	0.21400	0
10/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.15500	1.21200	0
10/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00100	0.00200	0
10/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.84500	0.78800	0
10/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.84500	1.78800	0
10/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.84500	2.78800	0
10/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.84500	4.78800	0
10/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.84500	6.78800	0
10/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.84500	8.78800	0
10/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.84500	10.78800	0
10/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.79500	4.73800	0
10/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.79500	6.73800	0
10/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.79500	8.73800	0
10/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.79500	10.73800	0
10/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.49500	0.43800	0
10/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.49500	1.43800	0
10/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.49500	2.43800	0
10/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.49500	3.43800	0
10/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.49500	5.43800	0
10/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.49500	7.43800	0
10/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.49500	9.43800	0
10/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.49500	11.43800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.34500	0.28900	0
10/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.34500	1.28800	0
10/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.34500	2.28800	0
10/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.34500	3.28800	0
10/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.34500	5.28800	0
10/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.34500	7.28800	0
10/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.34500	9.28800	0
10/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.34500	11.28800	0
10/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.24500	0.19200	1,125
10/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.54500	0.48800	750
10/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.24500	1.18800	0
10/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.89500	4.83800	0
10/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.89500	6.83800	0
10/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.89500	8.83800	0
10/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.89500	10.83800	0
10/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.06100	0.03500	0
10/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	1.04500	0.98800	0
10/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	2.04500	1.98800	0
10/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	3.04500	2.98800	0
10/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.04500	4.98800	0
10/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.04500	6.98800	0
10/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	9.04500	8.98800	0
10/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	11.04500	10.98800	0
10/12/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.01200	0.00900	0
10/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.94500	0.88800	0
10/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.94500	1.88800	0
10/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.94500	2.88800	0
10/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.94500	4.88800	0
10/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.94500	6.88800	0
10/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.94500	8.88800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.94500	10.88800	0
10/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00000	0.00100	0
10/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.79500	0.73800	0
10/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.79500	1.73800	0
10/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.79500	2.73800	0
10/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.79500	3.73800	0
10/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.79500	5.73800	0
10/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.79500	7.73800	0
10/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.79500	9.73800	0
10/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.79500	11.73800	0
10/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
10/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.89500	0.83800	0
10/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.89500	1.83800	0
10/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.89500	2.83800	0
10/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.89500	3.83800	0
10/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.89500	5.83800	0
10/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.89500	7.83800	0
10/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.89500	9.83800	0
10/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.89500	11.83800	0
10/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.19600	0.14500	0
10/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.19500	1.13800	0
10/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.19500	2.13800	0
10/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.19500	3.13800	0
10/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.19500	5.13800	0
10/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.19500	7.13800	0
10/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.19500	9.13800	0
10/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.19500	11.13800	0
10/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.99500	2.93800	0
10/12/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.14800	0.10200	0
10/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	1.14500	1.08800	0
10/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	2.14500	2.08800	0
10/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	3.14500	3.08800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	5.14500	5.08800	0
10/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	7.14500	7.08800	0
10/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	9.14500	9.08800	0
10/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	11.14500	11.08800	0
10/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.16840	9.22610	18,866
10/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.05800	0.06800	0
10/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.05200	0.06100	0
10/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.06500	0.07600	0
10/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.11200	0.12900	10,429
10/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01600	0.01900	14,937
10/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.03000	0.03600	100
10/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.09000	0.10500	0
10/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01300	0.01500	4,508
10/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.96200	0.91000	0
10/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.52200	0.47900	3,000
10/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.34500	1.28900	0
10/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.24800	1.19300	0
10/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.64700	0.60000	0
10/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.44400	0.40300	0
10/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.73400	0.68500	0
10/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.69000	0.64200	0
10/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.27830	9.33710	5,820
10/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.17700	0.19300	0
10/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.18800	0.20500	0
10/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.16700	0.18200	0
10/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.73900	0.69500	0
10/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.66000	0.61800	0
10/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.69900	0.65600	0
10/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.39410	9.45330	2,300
10/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.33500	0.36100	0
10/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.35000	0.37700	0
10/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.31900	0.34400	0
10/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.62500	0.59100	0
10/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.55600	0.52400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.59100	0.55800	0
10/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.50810	9.56950	0
10/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.41200	0.43800	0
10/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.39700	0.42300	0
10/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.42800	0.45500	0
10/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.67000	0.63600	0
10/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.73900	0.70400	0
10/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.70400	0.66900	0
10/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.75940	6.79050	6,145
10/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.00000	0.01400	0
10/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00000	0.00600	200
10/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.14100	0.12400	0
10/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.19100	0.16600	0
10/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.77120	6.80330	8,078
10/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.18400	0.20900	0
10/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.15200	0.17500	0
10/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.21800	0.24400	0
10/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.09700	0.09100	0
10/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.13100	0.12200	0
10/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.11300	0.10600	0
10/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.77710	6.80990	915
10/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.28100	0.30700	0
10/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31600	0.34300	0
10/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24800	0.27300	0
10/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17100	0.16300	0
10/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13900	0.13300	0
10/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.15400	0.14700	0
10/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.78020	6.81380	5,790
10/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.34100	0.36100	0
10/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37400	0.39500	0
10/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30900	0.32800	0
10/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.22900	0.21400	0
10/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.19400	0.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.21100	0.19700	0
10/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.48190	7.50600	0
10/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.93100	0.94000	0
10/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.91000	0.91800	0
10/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.95300	0.96300	0
10/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.72100	0.70700	0
10/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.77800	0.76200	0
10/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.74900	0.73400	0
10/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.79270	6.82480	10
10/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.95700	0.92500	0
10/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.85700	0.82500	0
10/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.90700	0.87500	0
10/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.86710	6.90000	1,791
10/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.07700	0.08700	0
10/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06500	0.07400	0
10/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.09000	0.10200	0
10/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.22300	0.20200	0
10/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.29800	0.27400	0
10/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.26000	0.23700	0
10/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	6.97100	6.98990	0
10/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.00800	0.01800	0
10/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.02000	0.03500	0
10/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.00300	0.00900	0
10/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.13200	0.11900	0
10/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.04900	0.04500	0
10/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.08700	0.07800	0
10/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.06900	7.08830	40
10/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.14100	0.15000	0
10/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.15700	0.16700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12600	0.13400	0
10/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.35700	0.34600	0
10/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.28800	0.27900	0
10/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.32200	0.31200	0
10/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,296.54000	13,365.90000	0
10/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	203.50000	134.10000	0
10/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	203.50000	134.10000	0
10/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	203.50000	134.10000	0
10/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,468.79000	13,541.18000	0
10/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	12.50000	30.70000	0
10/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	12.50000	30.70000	0
10/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	12.50000	30.70000	0
10/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	143.70000	89.50000	0
10/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	143.70000	89.50000	0
10/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	143.70000	89.50000	0
10/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.03010	1.03450	0
10/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.03030	0.03480	0
10/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.00070	0.00120	0
10/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.08010	0.08450	0
10/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.02060	0.01670	0
10/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00020	0.00030	0
10/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04420	1.04870	0
10/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02690	0.02920	0
10/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05630	0.05980	0
10/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01370	0.01510	0
10/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06950	0.06640	0
10/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01210	0.01110	0
10/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03270	0.03050	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13 December 2010			Foreign Exchange Future	6.83030	6.85630	0
13/12/2010	\$ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00000	0.00500	0
13/12/2010	\$ / R On 13 December 2010	5.95	C	Foreign Exchange Future	0.88000	0.90600	0
13/12/2010	\$ / R On 13 December 2010	4.95	C	Foreign Exchange Future	1.88000	1.90600	0
13/12/2010	\$ / R On 13 December 2010	3.95	C	Foreign Exchange Future	2.88000	2.90600	0
13/12/2010	\$ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.00000	0.00200	0
13/12/2010	\$ / R On 13 December 2010	6.00	C	Foreign Exchange Future	0.83000	0.85600	0
13/12/2010	\$ / R On 13 December 2010	5.00	C	Foreign Exchange Future	1.83000	1.85600	0
13/12/2010	\$ / R On 13 December 2010	4.00	C	Foreign Exchange Future	2.83000	2.85600	0
13/12/2010	\$ / R On 13 December 2010	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.00000	0.00100	0
13/12/2010	\$ / R On 13 December 2010	6.05	C	Foreign Exchange Future	0.78000	0.80600	0
13/12/2010	\$ / R On 13 December 2010	5.05	C	Foreign Exchange Future	1.78000	1.80600	0
13/12/2010	\$ / R On 13 December 2010	4.05	C	Foreign Exchange Future	2.78000	2.80600	0
13/12/2010	\$ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13 December 2010	6.10	C	Foreign Exchange Future	0.73000	0.75600	0
13/12/2010	\$ / R On 13 December 2010	5.10	C	Foreign Exchange Future	1.73000	1.75600	0
13/12/2010	\$ / R On 13 December 2010	4.10	C	Foreign Exchange Future	2.73000	2.75600	0
13/12/2010	\$ / R On 13 December 2010	8.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.15	C	Foreign Exchange Future	0.68000	0.70600	0
13/12/2010	\$ / R On 13 December 2010	5.15	C	Foreign Exchange Future	1.68000	1.70600	0
13/12/2010	\$ / R On 13 December 2010	4.15	C	Foreign Exchange Future	2.68000	2.70600	0
13/12/2010	\$ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.20	C	Foreign Exchange Future	0.63000	0.65600	0
13/12/2010	\$ / R On 13 December 2010	5.20	C	Foreign Exchange Future	1.63000	1.65600	0
13/12/2010	\$ / R On 13 December 2010	4.20	C	Foreign Exchange Future	2.63000	2.65600	0
13/12/2010	\$ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.25	C	Foreign Exchange Future	0.58000	0.60600	0
13/12/2010	\$ / R On 13 December 2010	5.25	C	Foreign Exchange Future	1.58000	1.60600	0
13/12/2010	\$ / R On 13 December 2010	4.25	C	Foreign Exchange Future	2.58000	2.60600	0
13/12/2010	\$ / R On 13 December 2010	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13 December 2010	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.45	C	Foreign Exchange Future	0.38000	0.40600	0
13/12/2010	\$ / R On 13 December 2010	5.45	C	Foreign Exchange Future	1.38000	1.40600	0
13/12/2010	\$ / R On 13 December 2010	4.45	C	Foreign Exchange Future	2.38000	2.40600	0
13/12/2010	\$ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.40	C	Foreign Exchange Future	0.43000	0.45600	0
13/12/2010	\$ / R On 13 December 2010	5.40	C	Foreign Exchange Future	1.43000	1.45600	0
13/12/2010	\$ / R On 13 December 2010	4.40	C	Foreign Exchange Future	2.43000	2.45600	0
13/12/2010	\$ / R On 13 December 2010	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.50	C	Foreign Exchange Future	0.33000	0.35600	0
13/12/2010	\$ / R On 13 December 2010	5.50	C	Foreign Exchange Future	1.33000	1.35600	0
13/12/2010	\$ / R On 13 December 2010	4.50	C	Foreign Exchange Future	2.33000	2.35600	0
13/12/2010	\$ / R On 13 December 2010	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.85	C	Foreign Exchange Future	0.00000	0.03300	0
13/12/2010	\$ / R On 13 December 2010	5.85	C	Foreign Exchange Future	0.98000	1.00600	0
13/12/2010	\$ / R On 13 December 2010	4.85	C	Foreign Exchange Future	1.98000	2.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13 December 2010	3.85	C	Foreign Exchange Future	2.98000	3.00600	0
13/12/2010	\$ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.00000	0.01400	0
13/12/2010	\$ / R On 13 December 2010	5.90	C	Foreign Exchange Future	0.93000	0.95600	0
13/12/2010	\$ / R On 13 December 2010	4.90	C	Foreign Exchange Future	1.93000	1.95600	0
13/12/2010	\$ / R On 13 December 2010	3.90	C	Foreign Exchange Future	2.93000	2.95600	0
13/12/2010	\$ / R On 13 December 2010	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.30	C	Foreign Exchange Future	0.53000	0.55600	0
13/12/2010	\$ / R On 13 December 2010	5.30	C	Foreign Exchange Future	1.53000	1.55600	0
13/12/2010	\$ / R On 13 December 2010	4.30	C	Foreign Exchange Future	2.53000	2.55600	0
13/12/2010	\$ / R On 13 December 2010	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.35	C	Foreign Exchange Future	0.48000	0.50600	0
13/12/2010	\$ / R On 13 December 2010	5.35	C	Foreign Exchange Future	1.48000	1.50600	0
13/12/2010	\$ / R On 13 December 2010	4.35	C	Foreign Exchange Future	2.48000	2.50600	0
13/12/2010	\$ / R On 13 December 2010	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	3.05	C	Foreign Exchange Future	3.78000	3.80600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.70	P	Foreign Exchange Future	0.87000	0.84400	0
13/12/2010	\$ / R On 13 December 2010	9.00	P	Foreign Exchange Future	2.17000	2.14400	0
13/12/2010	\$ / R On 13 December 2010	8.80	P	Foreign Exchange Future	1.97000	1.94400	0
13/12/2010	\$ / R On 13 December 2010	7.60	P	Foreign Exchange Future	0.77000	0.74400	0
13/12/2010	\$ / R On 13 December 2010	7.80	P	Foreign Exchange Future	0.97000	0.94400	0
13/12/2010	\$ / R On 13 December 2010	8.90	P	Foreign Exchange Future	2.07000	2.04400	0
13/12/2010	\$ / R On 13 December 2010	9.55	P	Foreign Exchange Future	2.72000	2.69400	0
13/12/2010	\$ / R On 13 December 2010	9.20	P	Foreign Exchange Future	2.37000	2.34400	0
13/12/2010	\$ / R On 13 December 2010	9.50	P	Foreign Exchange Future	2.67000	2.64400	0
13/12/2010	\$ / R On 13 December 2010	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	9.10	P	Foreign Exchange Future	2.27000	2.24400	0
13/12/2010	\$ / R On 13 December 2010	9.05	P	Foreign Exchange Future	2.22000	2.19400	0
13/12/2010	\$ / R On 13 December 2010	11.05	P	Foreign Exchange Future	4.22000	4.19400	0
13/12/2010	\$ / R On 13 December 2010	13.05	P	Foreign Exchange Future	6.22000	6.19400	0
13/12/2010	\$ / R On 13 December 2010	15.05	P	Foreign Exchange Future	8.22000	8.19400	0
13/12/2010	\$ / R On 13 December 2010	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.55	P	Foreign Exchange Future	0.72000	0.69400	0
13/12/2010	\$ / R On 13 December 2010	7.35	P	Foreign Exchange Future	0.52000	0.49400	0
13/12/2010	\$ / R On 13 December 2010	8.35	P	Foreign Exchange Future	1.52000	1.49400	0
13/12/2010	\$ / R On 13 December 2010	10.35	P	Foreign Exchange Future	3.52000	3.49400	0
13/12/2010	\$ / R On 13 December 2010	12.35	P	Foreign Exchange Future	5.52000	5.49400	0
13/12/2010	\$ / R On 13 December 2010	14.35	P	Foreign Exchange Future	7.52000	7.49400	0
13/12/2010	\$ / R On 13 December 2010	16.35	P	Foreign Exchange Future	9.52000	9.49400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13 December 2010	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.30	P	Foreign Exchange Future	0.47000	0.44400	0
13/12/2010	\$ / R On 13 December 2010	10.30	P	Foreign Exchange Future	3.47000	3.44400	0
13/12/2010	\$ / R On 13 December 2010	12.30	P	Foreign Exchange Future	5.47000	5.44400	0
13/12/2010	\$ / R On 13 December 2010	14.30	P	Foreign Exchange Future	7.47000	7.44400	0
13/12/2010	\$ / R On 13 December 2010	16.30	P	Foreign Exchange Future	9.47000	9.44400	0
13/12/2010	\$ / R On 13 December 2010	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.07000	0.05800	0
13/12/2010	\$ / R On 13 December 2010	7.90	P	Foreign Exchange Future	1.07000	1.04400	0
13/12/2010	\$ / R On 13 December 2010	9.90	P	Foreign Exchange Future	3.07000	3.04400	0
13/12/2010	\$ / R On 13 December 2010	11.90	P	Foreign Exchange Future	5.07000	5.04400	0
13/12/2010	\$ / R On 13 December 2010	13.90	P	Foreign Exchange Future	7.07000	7.04400	0
13/12/2010	\$ / R On 13 December 2010	15.90	P	Foreign Exchange Future	9.07000	9.04400	0
13/12/2010	\$ / R On 13 December 2010	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.85	P	Foreign Exchange Future	0.02000	0.02700	0
13/12/2010	\$ / R On 13 December 2010	7.85	P	Foreign Exchange Future	1.02000	0.99400	0
13/12/2010	\$ / R On 13 December 2010	9.85	P	Foreign Exchange Future	3.02000	2.99400	0
13/12/2010	\$ / R On 13 December 2010	11.85	P	Foreign Exchange Future	5.02000	4.99400	0
13/12/2010	\$ / R On 13 December 2010	13.85	P	Foreign Exchange Future	7.02000	6.99400	0
13/12/2010	\$ / R On 13 December 2010	15.85	P	Foreign Exchange Future	9.02000	8.99400	0
13/12/2010	\$ / R On 13 December 2010	8.30	P	Foreign Exchange Future	1.47000	1.44400	0
13/12/2010	\$ / R On 13 December 2010	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.50	P	Foreign Exchange Future	0.67000	0.64400	0
13/12/2010	\$ / R On 13 December 2010	8.50	P	Foreign Exchange Future	1.67000	1.64400	0
13/12/2010	\$ / R On 13 December 2010	10.50	P	Foreign Exchange Future	3.67000	3.64400	0
13/12/2010	\$ / R On 13 December 2010	12.50	P	Foreign Exchange Future	5.67000	5.64400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13 December 2010	14.50	P	Foreign Exchange Future	7.67000	7.64400	0
13/12/2010	\$ / R On 13 December 2010	16.50	P	Foreign Exchange Future	9.67000	9.64400	0
13/12/2010	\$ / R On 13 December 2010	8.60	P	Foreign Exchange Future	1.77000	1.74400	0
13/12/2010	\$ / R On 13 December 2010	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.40	P	Foreign Exchange Future	0.57000	0.54400	0
13/12/2010	\$ / R On 13 December 2010	8.40	P	Foreign Exchange Future	1.57000	1.54400	0
13/12/2010	\$ / R On 13 December 2010	10.40	P	Foreign Exchange Future	3.57000	3.54400	0
13/12/2010	\$ / R On 13 December 2010	12.40	P	Foreign Exchange Future	5.57000	5.54400	0
13/12/2010	\$ / R On 13 December 2010	14.40	P	Foreign Exchange Future	7.57000	7.54400	0
13/12/2010	\$ / R On 13 December 2010	16.40	P	Foreign Exchange Future	9.57000	9.54400	0
13/12/2010	\$ / R On 13 December 2010	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.45	P	Foreign Exchange Future	0.62000	0.59400	0
13/12/2010	\$ / R On 13 December 2010	8.45	P	Foreign Exchange Future	1.62000	1.59400	0
13/12/2010	\$ / R On 13 December 2010	10.45	P	Foreign Exchange Future	3.62000	3.59400	0
13/12/2010	\$ / R On 13 December 2010	12.45	P	Foreign Exchange Future	5.62000	5.59400	0
13/12/2010	\$ / R On 13 December 2010	14.45	P	Foreign Exchange Future	7.62000	7.59400	0
13/12/2010	\$ / R On 13 December 2010	16.45	P	Foreign Exchange Future	9.62000	9.59400	0
13/12/2010	\$ / R On 13 December 2010	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.25	P	Foreign Exchange Future	0.42000	0.39400	0
13/12/2010	\$ / R On 13 December 2010	8.25	P	Foreign Exchange Future	1.42000	1.39400	0
13/12/2010	\$ / R On 13 December 2010	10.25	P	Foreign Exchange Future	3.42000	3.39400	0
13/12/2010	\$ / R On 13 December 2010	12.25	P	Foreign Exchange Future	5.42000	5.39400	0
13/12/2010	\$ / R On 13 December 2010	14.25	P	Foreign Exchange Future	7.42000	7.39400	0
13/12/2010	\$ / R On 13 December 2010	16.25	P	Foreign Exchange Future	9.42000	9.39400	0
13/12/2010	\$ / R On 13 December 2010	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.20	P	Foreign Exchange Future	0.37000	0.34400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 13 December 2010	8.20	P	Foreign Exchange Future	1.37000	1.34400	0
13/12/2010	\$ / R On 13 December 2010	10.20	P	Foreign Exchange Future	3.37000	3.34400	0
13/12/2010	\$ / R On 13 December 2010	12.20	P	Foreign Exchange Future	5.37000	5.34400	0
13/12/2010	\$ / R On 13 December 2010	14.20	P	Foreign Exchange Future	7.37000	7.34400	0
13/12/2010	\$ / R On 13 December 2010	16.20	P	Foreign Exchange Future	9.37000	9.34400	0
13/12/2010	\$ / R On 13 December 2010	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.15	P	Foreign Exchange Future	0.32000	0.29400	0
13/12/2010	\$ / R On 13 December 2010	8.15	P	Foreign Exchange Future	1.32000	1.29400	0
13/12/2010	\$ / R On 13 December 2010	10.15	P	Foreign Exchange Future	3.32000	3.29400	0
13/12/2010	\$ / R On 13 December 2010	12.15	P	Foreign Exchange Future	5.32000	5.29400	0
13/12/2010	\$ / R On 13 December 2010	14.15	P	Foreign Exchange Future	7.32000	7.29400	0
13/12/2010	\$ / R On 13 December 2010	16.15	P	Foreign Exchange Future	9.32000	9.29400	0
13/12/2010	\$ / R On 13 December 2010	8.00	P	Foreign Exchange Future	1.17000	1.14400	0
13/12/2010	\$ / R On 13 December 2010	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.27000	0.24400	0
13/12/2010	\$ / R On 13 December 2010	8.10	P	Foreign Exchange Future	1.27000	1.24400	0
13/12/2010	\$ / R On 13 December 2010	10.10	P	Foreign Exchange Future	3.27000	3.24400	0
13/12/2010	\$ / R On 13 December 2010	12.10	P	Foreign Exchange Future	5.27000	5.24400	0
13/12/2010	\$ / R On 13 December 2010	14.10	P	Foreign Exchange Future	7.27000	7.24400	0
13/12/2010	\$ / R On 13 December 2010	16.10	P	Foreign Exchange Future	9.27000	9.24400	0
13/12/2010	\$ / R On 13 December 2010	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.22000	0.19500	0
13/12/2010	\$ / R On 13 December 2010	8.05	P	Foreign Exchange Future	1.22000	1.19400	0
13/12/2010	\$ / R On 13 December 2010	10.05	P	Foreign Exchange Future	3.22000	3.19400	0
13/12/2010	\$ / R On 13 December 2010	12.05	P	Foreign Exchange Future	5.22000	5.19400	0
13/12/2010	\$ / R On 13 December 2010	14.05	P	Foreign Exchange Future	7.22000	7.19400	0
13/12/2010	\$ / R On 13 December 2010	16.05	P	Foreign Exchange Future	9.22000	9.19400	0
13/12/2010	\$ / R On 13 December 2010	4.00	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 2010	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.17000	0.14600	0
13/12/2010	\$ / R On 13 December 2010	10.00	P	Foreign Exchange Future	3.17000	3.14400	0
13/12/2010	\$ / R On 13 December 2010	12.00	P	Foreign Exchange Future	5.17000	5.14400	0
13/12/2010	\$ / R On 13 December 2010	14.00	P	Foreign Exchange Future	7.17000	7.14400	0
13/12/2010	\$ / R On 13 December 2010	16.00	P	Foreign Exchange Future	9.17000	9.14400	0
13/12/2010	\$ / R On 13 December 2010	8.55	P	Foreign Exchange Future	1.72000	1.69400	0
13/12/2010	\$ / R On 13 December 2010	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.12000	0.09900	0
13/12/2010	\$ / R On 13 December 2010	7.95	P	Foreign Exchange Future	1.12000	1.09400	0
13/12/2010	\$ / R On 13 December 2010	9.95	P	Foreign Exchange Future	3.12000	3.09400	0
13/12/2010	\$ / R On 13 December 2010	11.95	P	Foreign Exchange Future	5.12000	5.09400	0
13/12/2010	\$ / R On 13 December 2010	13.95	P	Foreign Exchange Future	7.12000	7.09400	0
13/12/2010	\$ / R On 13 December 2010	15.95	P	Foreign Exchange Future	9.12000	9.09400	0
13/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.92010	6.94520	272,191
13/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.03000	0.02600	29,607
13/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02800	0.02400	340
13/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.03200	0.02800	0
13/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01700	0.01200	30,000
13/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
13/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09400	0.09700	29,607
13/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01900	0.01400	3,000
13/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.06500	0.06500	12,000
13/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.06000	0.05900	871
13/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.05500	0.05400	3,071
13/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10300	0.10800	7,500
13/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.13800	0.14700	4,780
13/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.07800	0.07900	65
13/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.12500	0.13300	500
13/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.08500	0.08800	400
13/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.11300	0.12000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.39300	0.37500	2,571
13/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.51500	0.49300	0
13/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.35500	0.33800	0
13/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.55800	0.53400	0
13/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.31800	0.30200	3,000
13/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.43300	0.41300	3,000
13/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.73500	0.70900	0
13/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.69000	0.66400	0
13/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.64500	0.62000	0
13/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.49900	1.46900	0
13/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.47400	0.45200	0
13/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.58000	3.55500	0
13/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.06200	1.03300	0
13/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.59700	1.56700	0
13/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.15800	1.12900	0
13/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.11000	1.08100	0
13/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.00750	7.03350	55,618
13/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.16400	0.16900	0
13/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.47000	0.48600	0
13/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.15400	0.15900	300
13/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.17500	0.18100	0
13/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.56800	0.54800	0
13/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.64700	0.62600	0
13/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16300	0.15300	0
13/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.60700	0.58600	0
13/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.10050	7.12720	9,430
13/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.14800	0.15000	0
13/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.14200	0.14400	0
13/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.15500	0.15700	0
13/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.05500	1.03000	0
13/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.14200	1.11700	0
13/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.09800	1.07300	0
13/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.19050	7.21850	16
13/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.38800	0.39900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.37200	0.38200	0
13/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.40400	0.41600	0
13/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.51400	0.49800	0
13/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.58200	0.56400	0
13/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.54800	0.53100	0
13/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.15650	9.18030	0
13/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.56500	1.57800	0
13/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.55000	1.56200	0
13/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.58100	1.59500	0
13/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.57500	1.56500	0
13/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.64400	1.63200	0
13/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.60900	1.59800	0
13/12/2010	\$ / R MAXI On 13 December 2010			Foreign Exchange Future	6.83030	6.85630	0
13/12/2010	\$ / R MAXI On 13 December 2010	7.00	C	Foreign Exchange Future	0.00000	0.00184	0
13/12/2010	\$ / R MAXI On 13 December 2010	6.95	C	Foreign Exchange Future	0.00000	0.00542	0
13/12/2010	\$ / R MAXI On 13 December 2010	7.05	C	Foreign Exchange Future	0.00000	0.00058	0
13/12/2010	\$ / R MAXI On 13 December 2010	7.05	P	Foreign Exchange Future	0.21970	0.19428	0
13/12/2010	\$ / R MAXI On 13 December 2010	6.95	P	Foreign Exchange Future	0.11970	0.09912	0
13/12/2010	\$ / R MAXI On 13 December 2010	7.00	P	Foreign Exchange Future	0.16970	0.14554	0
13/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.92010	6.94520	125
13/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.16838	0.18103	0
13/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.15230	0.16322	0
13/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.18624	0.20069	0
13/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.21614	0.20549	0
13/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.28220	0.26802	0
13/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.24828	0.23583	0
13/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.00750	7.03350	0
13/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.27610	0.00000	0
13/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.25825	0.00000	0
13/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.29527	0.00000	0
13/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.28777	0.00000	0
13/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.35075	0.00000	0
13/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.31860	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 2010			Foreign Exchange Future	10.76250	10.82290	0
13/12/2010	£ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	£ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	£ / R On 13 December 2010	11.90	P	Foreign Exchange Future	1.13800	1.07700	0
13/12/2010	£ / R On 13 December 2010	11.85	P	Foreign Exchange Future	1.08800	1.02700	0
13/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.89850	10.95590	34,879
13/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.06600	0.08000	0
13/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.04700	0.05800	150
13/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.06000	0.07400	0
13/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.07100	0.08600	0
13/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.11800	0.13800	870
13/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01900	0.02500	870
13/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.14900	1.10200	0
13/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.67100	1.61900	0
13/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.92300	0.88000	0
13/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.67000	0.63200	0
13/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.01200	0.96800	0
13/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.96800	0.92400	0
13/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.02610	11.08550	1,889
13/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.19000	0.21000	0
13/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.18100	0.20000	0
13/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.20000	0.22000	0
13/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.97400	0.93500	0
13/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.05500	1.01500	0
13/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.01400	0.97500	0
13/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.16100	11.22060	2,355
13/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.42100	0.45000	0
13/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.40500	0.43400	0
13/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.43700	0.46700	0
13/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.72600	0.69600	0
13/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.79400	0.76300	0
13/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.76000	0.72900	0
13/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.28930	11.35160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.51900	0.55100	0
13/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.50400	0.53500	0
13/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.53600	0.56800	0
13/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.84700	0.81600	0
13/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.91500	0.88300	0
13/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.88000	0.84900	0
13/12/2010	¥ / R On 13 December 2010			Foreign Exchange Future	0.08156	0.08170	0
13/12/2010	¥ / R On 13 December 2010	0.09	C	Foreign Exchange Future	0.00000	0.00001	0
13/12/2010	¥ / R On 13 December 2010	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	¥ / R On 13 December 2010	0.08	C	Foreign Exchange Future	0.00556	0.00570	0
13/12/2010	¥ / R On 13 December 2010	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	¥ / R On 13 December 2010	0.10	P	Foreign Exchange Future	0.01444	0.01430	0
13/12/2010	¥ / R On 13 December 2010	0.09	P	Foreign Exchange Future	0.00444	0.00431	0
13/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08270	0.08280	801
13/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00171	0.00179	0
13/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00044	0.00048	0
13/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00649	0.00660	0
13/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00079	0.00080	0
13/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01474	0.01468	0
13/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00601	0.00599	0
13/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08380	0.08700	0
13/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00408	0.00000	0
13/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00982	0.00000	0
13/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00169	0.00000	0
13/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01289	0.00000	0
13/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00102	0.00000	0
13/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00528	0.00000	0
13/12/2010	€ / R On 13 December 2010			Foreign Exchange Future	9.09440	9.05510	0
13/12/2010	€ / R On 13 December 2010	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	14.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13 December 2010	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.20	C	Foreign Exchange Future	0.00000	0.00300	0
13/12/2010	€ / R On 13 December 2010	8.20	C	Foreign Exchange Future	0.89400	0.85500	0
13/12/2010	€ / R On 13 December 2010	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
13/12/2010	€ / R On 13 December 2010	8.25	C	Foreign Exchange Future	0.84400	0.80500	0
13/12/2010	€ / R On 13 December 2010	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	8.95	C	Foreign Exchange Future	0.14400	0.10900	0
13/12/2010	€ / R On 13 December 2010	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	8.85	C	Foreign Exchange Future	0.24400	0.20500	0
13/12/2010	€ / R On 13 December 2010	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13 December 2010	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.00	C	Foreign Exchange Future	0.09400	0.06700	0
13/12/2010	€ / R On 13 December 2010	8.00	C	Foreign Exchange Future	1.09400	1.05500	0
13/12/2010	€ / R On 13 December 2010	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	8.90	C	Foreign Exchange Future	0.19400	0.15600	0
13/12/2010	€ / R On 13 December 2010	7.90	C	Foreign Exchange Future	1.19400	1.15500	0
13/12/2010	€ / R On 13 December 2010	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	7.95	C	Foreign Exchange Future	1.14400	1.10500	0
13/12/2010	€ / R On 13 December 2010	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.10	C	Foreign Exchange Future	0.00000	0.01600	0
13/12/2010	€ / R On 13 December 2010	8.10	C	Foreign Exchange Future	0.99400	0.95500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13 December 2010	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	8.40	C	Foreign Exchange Future	0.69400	0.65500	0
13/12/2010	€ / R On 13 December 2010	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	8.55	C	Foreign Exchange Future	0.54400	0.50500	0
13/12/2010	€ / R On 13 December 2010	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	7.85	C	Foreign Exchange Future	1.24400	1.20500	0
13/12/2010	€ / R On 13 December 2010	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	13.85	P	Foreign Exchange Future	4.75600	4.79500	0
13/12/2010	€ / R On 13 December 2010	15.85	P	Foreign Exchange Future	6.75600	6.79500	0
13/12/2010	€ / R On 13 December 2010	17.85	P	Foreign Exchange Future	8.75600	8.79500	0
13/12/2010	€ / R On 13 December 2010	19.85	P	Foreign Exchange Future	10.75600	10.79500	0
13/12/2010	€ / R On 13 December 2010	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.55	P	Foreign Exchange Future	0.45600	0.49500	0
13/12/2010	€ / R On 13 December 2010	10.55	P	Foreign Exchange Future	1.45600	1.49500	0
13/12/2010	€ / R On 13 December 2010	11.55	P	Foreign Exchange Future	2.45600	2.49500	0
13/12/2010	€ / R On 13 December 2010	12.55	P	Foreign Exchange Future	3.45600	3.49500	0
13/12/2010	€ / R On 13 December 2010	14.55	P	Foreign Exchange Future	5.45600	5.49500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13 December 2010	16.55	P	Foreign Exchange Future	7.45600	7.49500	0
13/12/2010	€ / R On 13 December 2010	18.55	P	Foreign Exchange Future	9.45600	9.49500	0
13/12/2010	€ / R On 13 December 2010	20.55	P	Foreign Exchange Future	11.45600	11.49500	0
13/12/2010	€ / R On 13 December 2010	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.40	P	Foreign Exchange Future	0.30600	0.34500	0
13/12/2010	€ / R On 13 December 2010	10.40	P	Foreign Exchange Future	1.30600	1.34500	0
13/12/2010	€ / R On 13 December 2010	11.40	P	Foreign Exchange Future	2.30600	2.34500	0
13/12/2010	€ / R On 13 December 2010	12.40	P	Foreign Exchange Future	3.30600	3.34500	0
13/12/2010	€ / R On 13 December 2010	14.40	P	Foreign Exchange Future	5.30600	5.34500	0
13/12/2010	€ / R On 13 December 2010	16.40	P	Foreign Exchange Future	7.30600	7.34500	0
13/12/2010	€ / R On 13 December 2010	18.40	P	Foreign Exchange Future	9.30600	9.34500	0
13/12/2010	€ / R On 13 December 2010	20.40	P	Foreign Exchange Future	11.30600	11.34500	0
13/12/2010	€ / R On 13 December 2010	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.10	P	Foreign Exchange Future	0.00600	0.06100	0
13/12/2010	€ / R On 13 December 2010	10.10	P	Foreign Exchange Future	1.00600	1.04500	0
13/12/2010	€ / R On 13 December 2010	11.10	P	Foreign Exchange Future	2.00600	2.04500	0
13/12/2010	€ / R On 13 December 2010	12.10	P	Foreign Exchange Future	3.00600	3.04500	0
13/12/2010	€ / R On 13 December 2010	14.10	P	Foreign Exchange Future	5.00600	5.04500	0
13/12/2010	€ / R On 13 December 2010	16.10	P	Foreign Exchange Future	7.00600	7.04500	0
13/12/2010	€ / R On 13 December 2010	18.10	P	Foreign Exchange Future	9.00600	9.04500	0
13/12/2010	€ / R On 13 December 2010	20.10	P	Foreign Exchange Future	11.00600	11.04500	0
13/12/2010	€ / R On 13 December 2010	9.30	P	Foreign Exchange Future	0.20600	0.24500	0
13/12/2010	€ / R On 13 December 2010	9.60	P	Foreign Exchange Future	0.50600	0.54500	0
13/12/2010	€ / R On 13 December 2010	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	10.30	P	Foreign Exchange Future	1.20600	1.24500	0
13/12/2010	€ / R On 13 December 2010	13.95	P	Foreign Exchange Future	4.85600	4.89500	0
13/12/2010	€ / R On 13 December 2010	15.95	P	Foreign Exchange Future	6.85600	6.89500	0
13/12/2010	€ / R On 13 December 2010	17.95	P	Foreign Exchange Future	8.85600	8.89500	0
13/12/2010	€ / R On 13 December 2010	19.95	P	Foreign Exchange Future	10.85600	10.89500	0
13/12/2010	€ / R On 13 December 2010	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	8.90	P	Foreign Exchange Future	0.00000	0.00100	0
13/12/2010	€ / R On 13 December 2010	9.90	P	Foreign Exchange Future	0.80600	0.84500	0
13/12/2010	€ / R On 13 December 2010	10.90	P	Foreign Exchange Future	1.80600	1.84500	0
13/12/2010	€ / R On 13 December 2010	11.90	P	Foreign Exchange Future	2.80600	2.84500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13 December 2010	13.90	P	Foreign Exchange Future	4.80600	4.84500	0
13/12/2010	€ / R On 13 December 2010	15.90	P	Foreign Exchange Future	6.80600	6.84500	0
13/12/2010	€ / R On 13 December 2010	17.90	P	Foreign Exchange Future	8.80600	8.84500	0
13/12/2010	€ / R On 13 December 2010	19.90	P	Foreign Exchange Future	10.80600	10.84500	0
13/12/2010	€ / R On 13 December 2010	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.00	P	Foreign Exchange Future	0.00000	0.01200	0
13/12/2010	€ / R On 13 December 2010	10.00	P	Foreign Exchange Future	0.90600	0.94500	0
13/12/2010	€ / R On 13 December 2010	11.00	P	Foreign Exchange Future	1.90600	1.94500	0
13/12/2010	€ / R On 13 December 2010	12.00	P	Foreign Exchange Future	2.90600	2.94500	0
13/12/2010	€ / R On 13 December 2010	14.00	P	Foreign Exchange Future	4.90600	4.94500	0
13/12/2010	€ / R On 13 December 2010	16.00	P	Foreign Exchange Future	6.90600	6.94500	0
13/12/2010	€ / R On 13 December 2010	18.00	P	Foreign Exchange Future	8.90600	8.94500	0
13/12/2010	€ / R On 13 December 2010	20.00	P	Foreign Exchange Future	10.90600	10.94500	0
13/12/2010	€ / R On 13 December 2010	8.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.85	P	Foreign Exchange Future	0.75600	0.79500	0
13/12/2010	€ / R On 13 December 2010	10.85	P	Foreign Exchange Future	1.75600	1.79500	0
13/12/2010	€ / R On 13 December 2010	11.85	P	Foreign Exchange Future	2.75600	2.79500	0
13/12/2010	€ / R On 13 December 2010	12.85	P	Foreign Exchange Future	3.75600	3.79500	0
13/12/2010	€ / R On 13 December 2010	14.85	P	Foreign Exchange Future	5.75600	5.79500	0
13/12/2010	€ / R On 13 December 2010	16.85	P	Foreign Exchange Future	7.75600	7.79500	0
13/12/2010	€ / R On 13 December 2010	18.85	P	Foreign Exchange Future	9.75600	9.79500	0
13/12/2010	€ / R On 13 December 2010	20.85	P	Foreign Exchange Future	11.75600	11.79500	0
13/12/2010	€ / R On 13 December 2010	8.95	P	Foreign Exchange Future	0.00000	0.00400	0
13/12/2010	€ / R On 13 December 2010	9.95	P	Foreign Exchange Future	0.85600	0.89500	0
13/12/2010	€ / R On 13 December 2010	10.95	P	Foreign Exchange Future	1.85600	1.89500	0
13/12/2010	€ / R On 13 December 2010	11.95	P	Foreign Exchange Future	2.85600	2.89500	0
13/12/2010	€ / R On 13 December 2010	12.95	P	Foreign Exchange Future	3.85600	3.89500	0
13/12/2010	€ / R On 13 December 2010	14.95	P	Foreign Exchange Future	5.85600	5.89500	0
13/12/2010	€ / R On 13 December 2010	16.95	P	Foreign Exchange Future	7.85600	7.89500	0
13/12/2010	€ / R On 13 December 2010	18.95	P	Foreign Exchange Future	9.85600	9.89500	0
13/12/2010	€ / R On 13 December 2010	20.95	P	Foreign Exchange Future	11.85600	11.89500	0
13/12/2010	€ / R On 13 December 2010	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.25	P	Foreign Exchange Future	0.15600	0.19600	0
13/12/2010	€ / R On 13 December 2010	10.25	P	Foreign Exchange Future	1.15600	1.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13 December 2010	11.25	P	Foreign Exchange Future	2.15600	2.19500	0
13/12/2010	€ / R On 13 December 2010	12.25	P	Foreign Exchange Future	3.15600	3.19500	0
13/12/2010	€ / R On 13 December 2010	14.25	P	Foreign Exchange Future	5.15600	5.19500	0
13/12/2010	€ / R On 13 December 2010	16.25	P	Foreign Exchange Future	7.15600	7.19500	0
13/12/2010	€ / R On 13 December 2010	18.25	P	Foreign Exchange Future	9.15600	9.19500	0
13/12/2010	€ / R On 13 December 2010	20.25	P	Foreign Exchange Future	11.15600	11.19500	0
13/12/2010	€ / R On 13 December 2010	12.05	P	Foreign Exchange Future	2.95600	2.99500	0
13/12/2010	€ / R On 13 December 2010	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	€ / R On 13 December 2010	9.20	P	Foreign Exchange Future	0.10600	0.14800	0
13/12/2010	€ / R On 13 December 2010	10.20	P	Foreign Exchange Future	1.10600	1.14500	0
13/12/2010	€ / R On 13 December 2010	11.20	P	Foreign Exchange Future	2.10600	2.14500	0
13/12/2010	€ / R On 13 December 2010	12.20	P	Foreign Exchange Future	3.10600	3.14500	0
13/12/2010	€ / R On 13 December 2010	14.20	P	Foreign Exchange Future	5.10600	5.14500	0
13/12/2010	€ / R On 13 December 2010	16.20	P	Foreign Exchange Future	7.10600	7.14500	0
13/12/2010	€ / R On 13 December 2010	18.20	P	Foreign Exchange Future	9.10600	9.14500	0
13/12/2010	€ / R On 13 December 2010	20.20	P	Foreign Exchange Future	11.10600	11.14500	0
13/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.21270	9.16840	18,501
13/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.07400	0.05800	0
13/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.06800	0.05200	0
13/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.08100	0.06500	0
13/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.12800	0.11200	10,429
13/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02800	0.01600	14,937
13/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02400	0.01300	4,508
13/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.04500	0.03000	100
13/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.10700	0.09000	0
13/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.49400	0.52200	3,000
13/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.93200	0.96200	0
13/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.31100	1.34500	0
13/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.21500	1.24800	0
13/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.61800	0.64700	0
13/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.41500	0.44400	0
13/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.70500	0.73400	0
13/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.66100	0.69000	0
13/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.32300	9.27830	5,820

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.18500	0.17700	0
13/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.17500	0.16700	0
13/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.19600	0.18800	0
13/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.62300	0.66000	0
13/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.70200	0.73900	0
13/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.66200	0.69900	0
13/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.43920	9.39410	2,300
13/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.34600	0.33500	0
13/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.33000	0.31900	0
13/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.36200	0.35000	0
13/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.52300	0.55600	0
13/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.59100	0.62500	0
13/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.55700	0.59100	0
13/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.55250	9.50810	0
13/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.42200	0.41200	0
13/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.43800	0.42800	0
13/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.40600	0.39700	0
13/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.70400	0.73900	0
13/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.63600	0.67000	0
13/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.67000	0.70400	0
13/12/2010	AU\$ / R On 13 December 2010			Foreign Exchange Future	6.78010	6.75940	0
13/12/2010	AU\$ / R On 13 December 2010	6.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	AU\$ / R On 13 December 2010	6.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	AU\$ / R On 13 December 2010	6.90	P	Foreign Exchange Future	0.12000	0.14100	0
13/12/2010	AU\$ / R On 13 December 2010	6.95	P	Foreign Exchange Future	0.17000	0.19100	0
13/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79230	6.77120	9,106
13/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.19900	0.18400	0
13/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.23400	0.21800	0
13/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.16600	0.15200	0
13/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.12400	0.13100	0
13/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.09200	0.09700	0
13/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10700	0.11300	0
13/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.79780	6.77710	915

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.29700	0.28100	0
13/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.26400	0.24800	0
13/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.33300	0.31600	0
13/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13500	0.13900	0
13/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16600	0.17100	0
13/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14900	0.15400	0
13/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.79980	6.78020	5,790
13/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.38500	0.37400	0
13/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.35000	0.34100	0
13/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.31700	0.30900	0
13/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21700	0.22900	0
13/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.20000	0.21100	0
13/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18500	0.19400	0
13/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.51850	7.48190	0
13/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.95000	0.93100	0
13/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.92900	0.91000	0
13/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.97200	0.95300	0
13/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.70400	0.72100	0
13/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.76100	0.77800	0
13/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.73200	0.74900	0
13/12/2010	CAD/ R On 13 December 2010			Foreign Exchange Future	6.79420	6.79270	0
13/12/2010	CAD/ R On 13 December 2010	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	CAD/ R On 13 December 2010	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	CAD/ R On 13 December 2010	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	CAD/ R On 13 December 2010	7.65	P	Foreign Exchange Future	0.85600	0.85700	0
13/12/2010	CAD/ R On 13 December 2010	7.75	P	Foreign Exchange Future	0.95600	0.95700	0
13/12/2010	CAD/ R On 13 December 2010	7.70	P	Foreign Exchange Future	0.90600	0.90700	0
13/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.86880	6.86710	1,791
13/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.07200	0.07700	0
13/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.08500	0.09000	0
13/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06000	0.06500	0
13/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.29100	0.29800	0
13/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.21600	0.22300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.25300	0.26000	0
13/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.93880	6.90000	0
13/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.24200	0.00000	0
13/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.21600	0.00000	0
13/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.27000	0.00000	0
13/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.18100	0.00000	0
13/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.22700	0.00000	0
13/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.20300	0.00000	0
13/12/2010	CHF / R On 13 December 2010			Foreign Exchange Future	7.01040	6.97100	0
13/12/2010	CHF / R On 13 December 2010	7.05	C	Foreign Exchange Future	0.00000	0.00800	0
13/12/2010	CHF / R On 13 December 2010	7.10	C	Foreign Exchange Future	0.00000	0.00300	0
13/12/2010	CHF / R On 13 December 2010	7.00	C	Foreign Exchange Future	0.01000	0.02000	0
13/12/2010	CHF / R On 13 December 2010	7.00	P	Foreign Exchange Future	0.00000	0.04900	0
13/12/2010	CHF / R On 13 December 2010	7.10	P	Foreign Exchange Future	0.09000	0.13200	0
13/12/2010	CHF / R On 13 December 2010	7.05	P	Foreign Exchange Future	0.04000	0.08700	0
13/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.11710	7.06900	40
13/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.15200	0.14100	0
13/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.13600	0.12600	0
13/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.17000	0.15700	0
13/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.25300	0.28800	0
13/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.31900	0.35700	0
13/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.28500	0.32200	0
13/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.21560	7.10000	0
13/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.35800	0.00000	0
13/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.33200	0.00000	0
13/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.38500	0.00000	0
13/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.21900	0.00000	0
13/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.26600	0.00000	0
13/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.24200	0.00000	0
13/12/2010	RAIN On 13 December 2010			Foreign Exchange Future	13,286.90000	13,296.54000	0
13/12/2010	RAIN On 13 December 2010	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	RAIN On 13 December 2010	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	RAIN On 13 December 2010	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	RAIN On 13 December 2010	13500.01	P	Foreign Exchange Future	213.10000	203.50000	0
13/12/2010	RAIN On 13 December 2010	13499.99	P	Foreign Exchange Future	213.10000	203.50000	0
13/12/2010	RAIN On 13 December 2010	13500.00	P	Foreign Exchange Future	213.10000	203.50000	0
13/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,463.60000	13,468.79000	0
13/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	11.10000	12.50000	0
13/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	11.10000	12.50000	0
13/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	11.10000	12.50000	0
13/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	147.50000	143.70000	0
13/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	147.50000	143.70000	0
13/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	147.50000	143.70000	0
13/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,638.76000	13,500.00000	0
13/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	138.80000	0.00000	0
13/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	138.80000	0.00000	0
13/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	138.80000	0.00000	0
13/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
13/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	YUAN/R On 13 December 2010			Foreign Exchange Future	1.02460	1.03010	0
13/12/2010	YUAN/R On 13 December 2010	1.00	C	Foreign Exchange Future	0.02460	0.03030	0
13/12/2010	YUAN/R On 13 December 2010	0.95	C	Foreign Exchange Future	0.07460	0.08010	0
13/12/2010	YUAN/R On 13 December 2010	1.05	C	Foreign Exchange Future	0.00000	0.00070	0
13/12/2010	YUAN/R On 13 December 2010	1.05	P	Foreign Exchange Future	0.02540	0.02060	0
13/12/2010	YUAN/R On 13 December 2010	0.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2010	YUAN/R On 13 December 2010	1.00	P	Foreign Exchange Future	0.00000	0.00020	0
13/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03870	1.04420	0
13/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02380	0.02690	0
13/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01180	0.01370	0
13/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05010	0.05630	0
13/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01140	0.01210	0
13/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07310	0.06950	0
13/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03510	0.03270	0
13/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05470	1.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04510	0.00000	0
13/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07370	0.00000	0
13/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02790	0.00000	0
13/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07320	0.00000	0
13/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01900	0.00000	0
13/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04040	0.00000	0
14/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.91550	6.92010	272,465
14/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02800	0.03000	29,607
14/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02600	0.02800	340
14/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.03000	0.03200	0
14/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01500	0.01700	30,000
14/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
14/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09100	0.09400	29,607
14/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01700	0.01900	3,000
14/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.06300	0.06500	12,000
14/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.05800	0.06000	871
14/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.05300	0.05500	3,071
14/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10000	0.10300	10,500
14/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.13500	0.13800	4,780
14/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.07600	0.07800	65
14/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.12200	0.12500	500
14/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.08300	0.08500	400
14/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.11100	0.11300	0
14/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.23100	0.00000	3,000
14/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.39600	0.39300	2,571
14/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.16600	0.00000	0
14/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.51800	0.51500	0
14/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.35700	0.35500	0
14/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.56100	0.55800	0
14/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.32000	0.31800	3,000
14/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.43500	0.43300	3,000
14/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.73800	0.73500	0
14/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.69300	0.69000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.64800	0.64500	0
14/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.50200	1.49900	0
14/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.47600	0.47400	0
14/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.58500	3.58000	0
14/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.06500	1.06200	0
14/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.60000	1.59700	0
14/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.16100	1.15800	0
14/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.11300	1.11000	0
14/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.00300	7.00750	56,043
14/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.16200	0.16400	0
14/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.15200	0.15400	300
14/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.17300	0.17500	0
14/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.46700	0.47000	0
14/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16400	0.16300	0
14/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.57000	0.56800	0
14/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.64900	0.64700	0
14/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.60900	0.60700	0
14/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.09590	7.10050	9,719
14/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.14600	0.14800	0
14/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.14000	0.14200	0
14/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.15300	0.15500	0
14/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.05700	1.05500	0
14/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.14400	1.14200	0
14/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.10000	1.09800	0
14/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.18360	7.19050	16
14/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.38300	0.38800	0
14/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.36700	0.37200	0
14/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.40000	0.40400	0
14/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.51600	0.51400	0
14/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.58300	0.58200	0
14/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.54900	0.54800	0
14/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.15420	9.15650	0
14/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.56300	1.56500	0
14/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.54700	1.55000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.57800	1.58100	0
14/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.57400	1.57500	0
14/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.64300	1.64400	0
14/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.60900	1.60900	0
14/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.91550	6.92010	125
14/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.16568	0.16838	0
14/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.14966	0.15230	0
14/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.18349	0.18624	0
14/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.21799	0.21614	0
14/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.28416	0.28220	0
14/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.25018	0.24828	0
14/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.00300	7.00750	0
14/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.27342	0.27610	0
14/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.25566	0.25825	0
14/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.29250	0.29527	0
14/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.28950	0.28777	0
14/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.35266	0.35075	0
14/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.32042	0.31860	0
14/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.89250	10.89850	34,900
14/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.06200	0.06600	0
14/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.05700	0.06000	0
14/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01700	0.01900	870
14/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.06800	0.07100	0
14/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.11400	0.11800	870
14/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.04400	0.04700	150
14/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.67500	1.67100	0
14/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.92600	0.92300	0
14/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.67200	0.67000	0
14/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.15200	1.14900	0
14/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.01500	1.01200	0
14/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.97000	0.96800	0
14/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	11.01990	11.02610	1,889

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.19100	0.19000	0
14/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.20000	0.20000	0
14/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.18200	0.18100	0
14/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.06200	1.05500	0
14/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.98000	0.97400	0
14/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.02100	1.01400	0
14/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.15320	11.16100	2,355
14/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.42000	0.42100	0
14/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.43600	0.43700	0
14/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.40400	0.40500	0
14/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.80100	0.79400	0
14/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.73300	0.72600	0
14/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.76700	0.76000	0
14/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.27650	11.28930	0
14/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.51800	0.51900	0
14/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.50200	0.50400	0
14/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.53400	0.53600	0
14/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.85800	0.84700	0
14/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.92600	0.91500	0
14/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.89200	0.88000	0
14/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08290	0.08270	751
14/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00176	0.00171	0
14/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00046	0.00044	0
14/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00664	0.00649	0
14/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00074	0.00079	0
14/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01456	0.01474	0
14/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00586	0.00601	0
14/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08410	0.08380	0
14/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00422	0.00408	0
14/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00175	0.00169	0
14/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01006	0.00982	0
14/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00096	0.00102	0
14/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01265	0.01289	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00512	0.00528	0
14/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.25610	9.21270	18,460
14/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.08000	0.07400	0
14/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.07300	0.06800	0
14/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.08700	0.08100	0
14/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.13800	0.12800	10,429
14/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.03000	0.02800	14,937
14/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.04800	0.04500	100
14/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.11500	0.10700	0
14/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02600	0.02400	4,508
14/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.89200	0.93200	0
14/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.45900	0.49400	3,000
14/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.27000	1.31100	0
14/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.17400	1.21500	0
14/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.58100	0.61800	0
14/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.38200	0.41500	0
14/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.66700	0.70500	0
14/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.62400	0.66100	0
14/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.36790	9.32300	5,820
14/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.20100	0.18500	0
14/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.21300	0.19600	0
14/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.19000	0.17500	0
14/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.67200	0.70200	0
14/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.59500	0.62300	0
14/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.63300	0.66200	0
14/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.48560	9.43920	2,300
14/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.36700	0.34600	0
14/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.38400	0.36200	0
14/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.35100	0.33000	0
14/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.56500	0.59100	0
14/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.49800	0.52300	0
14/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.53100	0.55700	0
14/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.59670	9.55250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.44200	0.42200	0
14/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.42600	0.40600	0
14/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.45900	0.43800	0
14/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.61200	0.63600	0
14/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.67900	0.70400	0
14/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.64500	0.67000	0
14/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.82220	6.79230	9,081
14/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.21600	0.19900	0
14/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.18200	0.16600	0
14/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.25300	0.23400	0
14/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08100	0.09200	0
14/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11000	0.12400	0
14/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09400	0.10700	0
14/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.82800	6.79780	915
14/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.31600	0.29700	0
14/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.28100	0.26400	0
14/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.35200	0.33300	0
14/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12400	0.13500	0
14/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15300	0.16600	0
14/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.13800	0.14900	0
14/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.83070	6.79980	5,790
14/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.37400	0.35000	0
14/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.34100	0.31700	0
14/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40800	0.38500	0
14/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17700	0.18500	0
14/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21000	0.21700	0
14/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19300	0.20000	0
14/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.53980	7.51850	0
14/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.96200	0.95000	0
14/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.94100	0.92900	0
14/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.98400	0.97200	0
14/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.69400	0.70400	0
14/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.75100	0.76100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.72200	0.73200	0
14/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.83280	6.86880	1,791
14/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.06300	0.07200	0
14/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.07500	0.08500	0
14/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.05300	0.06000	0
14/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.32000	0.29100	0
14/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.24200	0.21600	0
14/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.28000	0.25300	0
14/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.90330	6.93880	0
14/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.22100	0.24200	0
14/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.24700	0.27000	0
14/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.20000	0.21600	0
14/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.24700	0.22700	0
14/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.19400	0.18100	0
14/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.21800	0.20300	0
14/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.19380	7.11710	40
14/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.18500	0.15200	0
14/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.16600	0.13600	0
14/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.20600	0.17000	0
14/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21200	0.25300	0
14/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.27200	0.31900	0
14/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.24100	0.28500	0
14/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.29420	7.21560	0
14/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.40700	0.35800	0
14/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.43600	0.38500	0
14/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.37900	0.33200	0
14/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23500	0.26600	0
14/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19200	0.21900	0
14/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21300	0.24200	0
14/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,494.36000	13,463.60000	0
14/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	16.60000	11.10000	0
14/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	16.60000	11.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	16.60000	11.10000	0
14/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	122.30000	147.50000	0
14/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	122.20000	147.50000	0
14/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	122.20000	147.50000	0
14/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,671.53000	13,638.76000	0
14/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	171.50000	138.80000	0
14/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	171.50000	138.80000	0
14/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	171.50000	138.80000	0
14/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
14/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03960	1.03870	0
14/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02410	0.02380	0
14/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01190	0.01180	0
14/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05070	0.05010	0
14/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01110	0.01140	0
14/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07230	0.07310	0
14/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03450	0.03510	0
14/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05530	1.05470	0
14/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04540	0.04510	0
14/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02810	0.02790	0
14/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07420	0.07370	0
14/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01890	0.01900	0
14/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07280	0.07320	0
14/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04010	0.04040	0
15/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.89800	6.91550	273,131
15/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02600	0.02800	29,607
15/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02500	0.02600	340
15/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.02800	0.03000	0
15/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01400	0.01500	30,000
15/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.07100	0.07600	65
15/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.11500	0.12200	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.07800	0.08300	400
15/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.10400	0.11100	0
15/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
15/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.08600	0.09100	29,607
15/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01600	0.01700	3,000
15/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.05900	0.06300	12,000
15/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.05400	0.05800	871
15/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.04900	0.05300	3,071
15/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.09400	0.10000	10,500
15/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.12700	0.13500	4,780
15/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.21900	0.23100	3,000
15/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.57300	0.56100	0
15/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.32900	0.32000	3,000
15/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.44600	0.43500	3,000
15/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.75100	0.73800	0
15/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.70600	0.69300	0
15/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.66100	0.64800	0
15/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.51800	1.50200	0
15/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.48800	0.47600	0
15/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.40600	0.39600	2,571
15/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.17100	0.16600	0
15/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.53000	0.51800	0
15/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.36700	0.35700	0
15/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.60200	3.58500	0
15/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.08000	1.06500	0
15/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.61600	1.60000	0
15/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.17700	1.16100	0
15/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.12800	1.11300	0
15/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	6.98430	7.00300	56,043
15/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.15600	0.16200	0
15/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.14700	0.15200	300
15/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.16600	0.17300	0
15/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.45200	0.46700	0
15/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16800	0.16400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.58200	0.57000	0
15/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.66300	0.64900	0
15/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.62200	0.60900	0
15/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.07730	7.09590	9,719
15/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.14300	0.14600	0
15/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.13700	0.14000	0
15/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.14900	0.15300	0
15/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.07200	1.05700	0
15/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.16000	1.14400	0
15/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.11600	1.10000	0
15/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.16550	7.18360	16
15/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.37500	0.38300	0
15/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.36000	0.36700	0
15/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.39200	0.40000	0
15/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.52700	0.51600	0
15/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59500	0.58300	0
15/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.56000	0.54900	0
15/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.13840	9.15420	0
15/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.55700	1.56300	0
15/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.54100	1.54700	0
15/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.57200	1.57800	0
15/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.58400	1.57400	0
15/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.65300	1.64300	0
15/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.61900	1.60900	0
15/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.89800	6.91550	125
15/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.15657	0.16568	0
15/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.14121	0.14966	0
15/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.17369	0.18349	0
15/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.22569	0.21799	0
15/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.29321	0.28416	0
15/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.25857	0.25018	0
15/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.98430	7.00300	0
15/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.26351	0.27342	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.24629	0.25566	0
15/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.28204	0.29250	0
15/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.29774	0.28950	0
15/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.36199	0.35266	0
15/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.32921	0.32042	0
15/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.77310	10.89250	36,123
15/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.04800	0.06200	0
15/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.04400	0.05700	0
15/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.05200	0.06800	0
15/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.03300	0.04400	150
15/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.08900	0.11400	870
15/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01300	0.01700	870
15/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.26000	1.15200	0
15/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.79000	1.67500	0
15/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.02900	0.92600	0
15/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.76600	0.67200	0
15/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.12100	1.01500	0
15/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.07500	0.97000	0
15/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.89850	11.01990	1,997
15/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.16400	0.19100	0
15/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.15700	0.18200	0
15/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.17200	0.20000	0
15/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.07400	0.98000	0
15/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.15900	1.06200	0
15/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.11600	1.02100	0
15/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.03160	11.15320	2,355
15/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.37500	0.42000	0
15/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.36100	0.40400	0
15/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.39000	0.43600	0
15/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.80800	0.73300	0
15/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.87900	0.80100	0
15/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.84300	0.76700	0
15/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.15500	11.27650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.47200	0.51800	0
15/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.45700	0.50200	0
15/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.48600	0.53400	0
15/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.93100	0.85800	0
15/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.00200	0.92600	0
15/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.96700	0.89200	0
15/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08230	0.08290	731
15/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00157	0.00176	0
15/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00040	0.00046	0
15/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00616	0.00664	0
15/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00086	0.00074	0
15/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01510	0.01456	0
15/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00627	0.00586	0
15/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08350	0.08410	0
15/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00394	0.00422	0
15/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00956	0.01006	0
15/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00162	0.00175	0
15/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01312	0.01265	0
15/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00106	0.00096	0
15/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00544	0.00512	0
15/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.20870	9.25610	18,470
15/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.07000	0.08000	0
15/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.06400	0.07300	0
15/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.07600	0.08700	0
15/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.12200	0.13800	10,429
15/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02600	0.03000	14,937
15/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02200	0.02600	4,508
15/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.04100	0.04800	100
15/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.10100	0.11500	0
15/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.49200	0.45900	3,000
15/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.93200	0.89200	0
15/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.31300	1.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.21700	1.17400	0
15/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.61700	0.58100	0
15/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.41300	0.38200	0
15/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.70500	0.66700	0
15/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.66100	0.62400	0
15/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.31920	9.36790	5,820
15/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.18600	0.20100	0
15/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.19700	0.21300	0
15/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.17600	0.19000	0
15/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.70700	0.67200	0
15/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.62800	0.59500	0
15/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.66700	0.63300	0
15/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.43750	9.48560	2,300
15/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.34300	0.36700	0
15/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.32700	0.35100	0
15/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.35900	0.38400	0
15/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.52200	0.49800	0
15/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.59000	0.56500	0
15/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.55600	0.53100	0
15/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.54830	9.59670	0
15/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.42300	0.44200	0
15/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.43900	0.45900	0
15/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.40700	0.42600	0
15/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.70900	0.67900	0
15/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.64100	0.61200	0
15/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.67500	0.64500	0
15/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.77990	6.82220	9,029
15/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.18400	0.21600	0
15/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.15200	0.18200	0
15/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.21900	0.25300	0
15/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08900	0.08100	0
15/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.12200	0.11000	0
15/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10400	0.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.78470	6.82800	925
15/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.28800	0.31600	0
15/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.32300	0.35200	0
15/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.25500	0.28100	0
15/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17000	0.15300	0
15/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13800	0.12400	0
15/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.15300	0.13800	0
15/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.78870	6.83070	5,790
15/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.34300	0.37400	0
15/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37700	0.40800	0
15/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.31000	0.34100	0
15/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.22100	0.21000	0
15/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18800	0.17700	0
15/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.20400	0.19300	0
15/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.54280	7.53980	0
15/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.96600	0.96200	0
15/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.94500	0.94100	0
15/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.98700	0.98400	0
15/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.69400	0.69400	0
15/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.75200	0.75100	0
15/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.72300	0.72200	0
15/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.86210	6.83280	1,791
15/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.06800	0.06300	0
15/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.05700	0.05300	0
15/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.08100	0.07500	0
15/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.21900	0.24200	0
15/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.29500	0.32000	0
15/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.25600	0.28000	0
15/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.93150	6.90330	0
15/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.23600	0.22100	0
15/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.21100	0.20000	0
15/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.26400	0.24700	0
15/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.18300	0.19400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.23000	0.24700	0
15/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.20500	0.21800	0
15/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.20490	7.19380	40
15/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.18700	0.18500	0
15/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.20900	0.20600	0
15/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.16800	0.16600	0
15/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.26300	0.27200	0
15/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.20400	0.21200	0
15/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.23200	0.24100	0
15/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.30470	7.29420	0
15/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.41200	0.40700	0
15/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.38400	0.37900	0
15/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.44100	0.43600	0
15/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18600	0.19200	0
15/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.22900	0.23500	0
15/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.20700	0.21300	0
15/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,429.83000	13,494.36000	0
15/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	6.40000	16.60000	0
15/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	6.40000	16.60000	0
15/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	6.40000	16.60000	0
15/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	176.60000	122.20000	0
15/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	176.60000	122.30000	0
15/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	176.60000	122.20000	0
15/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,605.96000	13,671.53000	0
15/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	106.00000	171.50000	0
15/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	106.00000	171.50000	0
15/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	106.00000	171.50000	0
15/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
15/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03730	1.03960	0
15/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02490	0.02410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05060	0.05070	0
15/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01280	0.01190	0
15/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07550	0.07230	0
15/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01330	0.01110	0
15/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03760	0.03450	0
15/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05310	1.05530	0
15/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04430	0.04540	0
15/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07220	0.07420	0
15/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02750	0.02810	0
15/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07440	0.07280	0
15/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01910	0.01890	0
15/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04120	0.04010	0
17/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.93720	6.89800	273,135
17/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02600	0.02600	29,607
17/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02400	0.02500	340
17/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.02800	0.02800	0
17/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01300	0.01400	30,000
17/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
17/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09000	0.08600	29,607
17/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01500	0.01600	3,000
17/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.06100	0.05900	12,000
17/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.05500	0.05400	871
17/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.05100	0.04900	3,071
17/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10000	0.09400	10,500
17/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.13600	0.12700	4,780
17/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.07400	0.07100	65
17/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.24100	0.21900	3,000
17/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.12300	0.11500	500
17/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.08200	0.07800	400
17/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.11100	0.10400	0
17/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.37400	0.40600	2,571
17/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.15400	0.17100	0
17/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.49500	0.53000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.33600	0.36700	0
17/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.53700	0.57300	0
17/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.29900	0.32900	3,000
17/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.41300	0.44600	3,000
17/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.71400	0.75100	0
17/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.66800	0.70600	0
17/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.62400	0.66100	0
17/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.47800	1.51800	0
17/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.45300	0.48800	0
17/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.56300	3.60200	0
17/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04100	1.08000	0
17/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.57600	1.61600	0
17/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.13700	1.17700	0
17/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.08900	1.12800	0
17/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.02420	6.98430	58,319
17/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.16300	0.15600	0
17/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.15300	0.14700	300
17/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.17400	0.16600	0
17/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.47600	0.45200	0
17/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15200	0.16800	0
17/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.55000	0.58200	0
17/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.62900	0.66300	0
17/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.58900	0.62200	0
17/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.11730	7.07730	9,719
17/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.14700	0.14300	0
17/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.14100	0.13700	0
17/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.15400	0.14900	0
17/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.03700	1.07200	0
17/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.12400	1.16000	0
17/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.08000	1.11600	0
17/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.20580	7.16550	16
17/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.38900	0.37500	0
17/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.37300	0.36000	0
17/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.40600	0.39200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.50000	0.52700	0
17/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.56700	0.59500	0
17/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.53300	0.56000	0
17/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.17810	9.13840	0
17/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.57600	1.55700	0
17/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.56100	1.54100	0
17/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.59200	1.57200	0
17/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.56400	1.58400	0
17/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.63300	1.65300	0
17/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.59800	1.61900	0
17/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.93720	6.89800	125
17/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.16811	0.15657	0
17/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.15125	0.14121	0
17/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.18687	0.17369	0
17/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.19967	0.22569	0
17/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.26405	0.29321	0
17/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.23091	0.25857	0
17/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.02420	6.98430	0
17/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.27841	0.26351	0
17/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.26004	0.24629	0
17/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.29815	0.28204	0
17/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.27395	0.29774	0
17/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.33584	0.36199	0
17/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.30421	0.32921	0
17/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.75950	10.77310	36,643
17/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.04400	0.04800	0
17/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.04000	0.04400	0
17/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.04800	0.05200	0
17/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.08300	0.08900	870
17/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01200	0.01300	870
17/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.03100	0.03300	150
17/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.27200	1.26000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.80300	1.79000	0
17/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.03900	1.02900	0
17/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.77400	0.76600	0
17/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.13100	1.12100	0
17/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.08500	1.07500	0
17/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.88390	10.89850	2,005
17/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.15500	0.16400	0
17/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.14800	0.15700	0
17/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.16300	0.17200	0
17/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.07900	1.07400	0
17/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.16400	1.15900	0
17/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.12100	1.11600	0
17/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	11.01190	11.03160	2,355
17/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.36800	0.37500	0
17/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.35400	0.36100	0
17/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.38200	0.39000	0
17/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.82000	0.80800	0
17/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.89200	0.87900	0
17/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.85600	0.84300	0
17/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.13570	11.15500	0
17/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.45700	0.47200	0
17/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.44300	0.45700	0
17/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.47100	0.48600	0
17/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.93500	0.93100	0
17/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.00700	1.00200	0
17/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.97100	0.96700	0
17/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08260	0.08230	731
17/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00162	0.00157	0
17/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00040	0.00040	0
17/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00637	0.00616	0
17/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00077	0.00086	0
17/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01480	0.01510	0
17/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00602	0.00627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08380	0.08350	0
17/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00404	0.00394	0
17/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00979	0.00956	0
17/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00166	0.00162	0
17/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01286	0.01312	0
17/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00099	0.00106	0
17/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00524	0.00544	0
17/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.17200	9.20870	18,485
17/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.06300	0.07000	0
17/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.05800	0.06400	0
17/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.06900	0.07600	0
17/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.11100	0.12200	10,429
17/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02300	0.02600	14,937
17/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02000	0.02200	4,508
17/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.03700	0.04100	100
17/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.09200	0.10100	0
17/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.52000	0.49200	3,000
17/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.96500	0.93200	0
17/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.34800	1.31300	0
17/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.25100	1.21700	0
17/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.64700	0.61700	0
17/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.43900	0.41300	0
17/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.73600	0.70500	0
17/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.69100	0.66100	0
17/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.28140	9.31920	5,820
17/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.17200	0.18600	0
17/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.16200	0.17600	0
17/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.18200	0.19700	0
17/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.65100	0.62800	0
17/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.73100	0.70700	0
17/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.69100	0.66700	0
17/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.39750	9.43750	2,300
17/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.32900	0.34300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.31400	0.32700	0
17/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.34400	0.35900	0
17/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.54700	0.52200	0
17/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.61700	0.59000	0
17/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.58200	0.55600	0
17/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.50720	9.54830	0
17/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.40300	0.42300	0
17/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.41900	0.43900	0
17/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.38800	0.40700	0
17/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.73100	0.70900	0
17/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.66200	0.64100	0
17/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.69600	0.67500	0
17/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.77250	6.77990	10,180
17/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.17800	0.18400	0
17/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.14600	0.15200	0
17/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.21300	0.21900	0
17/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.09100	0.08900	0
17/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.12400	0.12200	0
17/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10600	0.10400	0
17/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.77780	6.78470	925
17/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.27700	0.28800	0
17/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24400	0.25500	0
17/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31200	0.32300	0
17/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13400	0.13800	0
17/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16600	0.17000	0
17/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14900	0.15300	0
17/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.78120	6.78870	5,790
17/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.33800	0.34300	0
17/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30600	0.31000	0
17/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37100	0.37700	0
17/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.19000	0.18800	0
17/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.22500	0.22100	0
17/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.20700	0.20400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.51030	7.54280	0
17/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.94600	0.96600	0
17/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.92500	0.94500	0
17/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.96700	0.98700	0
17/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.70700	0.69400	0
17/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.76500	0.75200	0
17/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.73600	0.72300	0
17/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.85720	6.86210	1,791
17/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.06500	0.06800	0
17/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.07800	0.08100	0
17/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.05400	0.05700	0
17/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.29700	0.29500	0
17/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.22100	0.21900	0
17/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.25800	0.25600	0
17/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.92680	6.93150	0
17/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.22800	0.23600	0
17/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.20700	0.21100	0
17/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.25600	0.26400	0
17/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.17900	0.18300	0
17/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.23000	0.23000	0
17/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.20100	0.20500	0
17/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.18600	7.20490	40
17/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.17700	0.18700	0
17/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.15900	0.16800	0
17/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.19800	0.20900	0
17/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21200	0.20400	0
17/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.27300	0.26300	0
17/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.24100	0.23200	0
17/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.28550	7.30470	0
17/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.39800	0.41200	0
17/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.37100	0.38400	0
17/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.42700	0.44100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19200	0.18600	0
17/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23600	0.22900	0
17/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21300	0.20700	0
17/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,441.61000	13,429.83000	0
17/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	7.40000	6.40000	0
17/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	7.40000	6.40000	0
17/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	7.40000	6.40000	0
17/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	165.80000	176.60000	0
17/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	165.80000	176.60000	0
17/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	165.80000	176.60000	0
17/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,617.19000	13,605.96000	0
17/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	117.20000	106.00000	0
17/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	117.20000	106.00000	0
17/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	117.20000	106.00000	0
17/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
17/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
17/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04310	1.03730	0
17/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02520	0.02490	0
17/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05290	0.05060	0
17/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01240	0.01280	0
17/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06930	0.07550	0
17/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00980	0.01330	0
17/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03210	0.03760	0
17/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05890	1.05310	0
17/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04700	0.04430	0
17/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07620	0.07220	0
17/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02910	0.02750	0
17/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07020	0.07440	0
17/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01730	0.01910	0
17/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03810	0.04120	0
20/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.91740	6.93720	273,038

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02600	0.02600	29,607
20/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02400	0.02400	340
20/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.02800	0.02800	0
20/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01400	0.01300	30,000
20/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
20/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.22300	0.24100	3,000
20/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.07700	0.08200	400
20/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.10400	0.11100	0
20/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.11500	0.12300	500
20/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.08500	0.09000	29,607
20/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01600	0.01500	3,000
20/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.05800	0.06100	12,000
20/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.05300	0.05500	871
20/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.04800	0.05100	3,071
20/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.09400	0.10000	10,500
20/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.12800	0.13600	4,780
20/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.07000	0.07400	65
20/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.34800	0.33600	0
20/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.55300	0.53700	0
20/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.31100	0.29900	3,000
20/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.42700	0.41300	3,000
20/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.73100	0.71400	0
20/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.68600	0.66800	0
20/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.64100	0.62400	0
20/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.49900	1.47800	0
20/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.51000	0.49500	0
20/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.38700	0.37400	2,571
20/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.15600	0.15400	0
20/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.46800	0.45300	0
20/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.58300	3.56300	0
20/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.06100	1.04100	0
20/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.59700	1.57600	0
20/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.15700	1.13700	0
20/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.10900	1.08900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	7.00550	7.02420	58,439
20/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.15600	0.16300	0
20/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.14600	0.15300	300
20/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.16600	0.17400	0
20/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.46000	0.47600	0
20/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15500	0.15200	0
20/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.56100	0.55000	0
20/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.64100	0.62900	0
20/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.60100	0.58900	0
20/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.09880	7.11730	9,719
20/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.14200	0.14700	0
20/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.13600	0.14100	0
20/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.14800	0.15400	0
20/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.04900	1.03700	0
20/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.13700	1.12400	0
20/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.09300	1.08000	0
20/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.18780	7.20580	16
20/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.37800	0.38900	0
20/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.39500	0.40600	0
20/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.36300	0.37300	0
20/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.57500	0.56700	0
20/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.50700	0.50000	0
20/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.54000	0.53300	0
20/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.16020	9.17810	0
20/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.56600	1.57600	0
20/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.54900	1.56100	0
20/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.58300	1.59200	0
20/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.57300	1.56400	0
20/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.63900	1.63300	0
20/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.60600	1.59800	0
20/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.91740	6.93720	125
20/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.15769	0.16811	0
20/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.14183	0.15125	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.17541	0.18687	0
20/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.20801	0.19967	0
20/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.27443	0.26405	0
20/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.24029	0.23091	0
20/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.00550	7.02420	0
20/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.26610	0.27841	0
20/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.24836	0.26004	0
20/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.28520	0.29815	0
20/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.27970	0.27395	0
20/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.34286	0.33584	0
20/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.31060	0.30421	0
20/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.74080	10.75950	37,278
20/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.04000	0.04400	0
20/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.03700	0.04000	0
20/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.04400	0.04800	0
20/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.07700	0.08300	870
20/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01100	0.01200	870
20/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.02800	0.03100	150
20/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.28700	1.27200	0
20/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.82000	1.80300	0
20/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.05300	1.03900	0
20/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.78600	0.77400	0
20/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.14600	1.13100	0
20/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.09900	1.08500	0
20/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.86700	10.88390	2,005
20/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.15000	0.15500	0
20/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.14300	0.14800	0
20/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.15800	0.16300	0
20/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.09100	1.07900	0
20/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.17600	1.16400	0
20/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.13300	1.12100	0
20/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	10.99570	11.01190	2,355
20/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.35900	0.36800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.37300	0.38200	0
20/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.34500	0.35400	0
20/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.89900	0.89200	0
20/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.82700	0.82000	0
20/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.86300	0.85600	0
20/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.11890	11.13570	0
20/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.45100	0.45700	0
20/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.43700	0.44300	0
20/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.46500	0.47100	0
20/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.94600	0.93500	0
20/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.01800	1.00700	0
20/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.98200	0.97100	0
20/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08280	0.08260	731
20/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00162	0.00162	0
20/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00039	0.00040	0
20/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00650	0.00637	0
20/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00070	0.00077	0
20/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01459	0.01480	0
20/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00582	0.00602	0
20/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08390	0.08380	0
20/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00404	0.00404	0
20/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00164	0.00166	0
20/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00985	0.00979	0
20/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00095	0.00099	0
20/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01274	0.01286	0
20/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00514	0.00524	0
20/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.09790	9.17200	18,354
20/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.05200	0.06300	0
20/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.04700	0.05800	0
20/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.05700	0.06900	0
20/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.09200	0.11100	10,429
20/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01900	0.02300	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.03000	0.03700	100
20/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.07500	0.09200	0
20/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01600	0.02000	4,508
20/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.03200	0.96500	0
20/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.57700	0.52000	3,000
20/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.41800	1.34800	0
20/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.32100	1.25100	0
20/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.70900	0.64700	0
20/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.49400	0.43900	0
20/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.79900	0.73600	0
20/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.75400	0.69100	0
20/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.20760	9.28140	5,820
20/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.15400	0.17200	0
20/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.14600	0.16200	0
20/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.16400	0.18200	0
20/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.70600	0.65100	0
20/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.78800	0.73100	0
20/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.74600	0.69100	0
20/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.32310	9.39750	2,300
20/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.29600	0.32900	0
20/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.31100	0.34400	0
20/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.28300	0.31400	0
20/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.66000	0.61700	0
20/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.58800	0.54700	0
20/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.62300	0.58200	0
20/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.43240	9.50720	0
20/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.36800	0.40300	0
20/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.35500	0.38800	0
20/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.38300	0.41900	0
20/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.70100	0.66200	0
20/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.77300	0.73100	0
20/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.73600	0.69600	0
20/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.80350	6.77250	8,029

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.20000	0.17800	0
20/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.16600	0.14600	0
20/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.23600	0.21300	0
20/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08300	0.09100	0
20/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11300	0.12400	0
20/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09700	0.10600	0
20/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.81000	6.77780	925
20/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.30100	0.27700	0
20/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.26700	0.24400	0
20/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.33700	0.31200	0
20/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12700	0.13400	0
20/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15700	0.16600	0
20/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14100	0.14900	0
20/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.81320	6.78120	5,790
20/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.35500	0.33800	0
20/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.32200	0.30600	0
20/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.39000	0.37100	0
20/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17700	0.19000	0
20/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.20900	0.22500	0
20/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19200	0.20700	0
20/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.51950	7.51030	0
20/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.95100	0.94600	0
20/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.92900	0.92500	0
20/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.97200	0.96700	0
20/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.70300	0.70700	0
20/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.76000	0.76500	0
20/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.73200	0.73600	0
20/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.80080	6.85720	1,791
20/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.04800	0.06500	0
20/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.05800	0.07800	0
20/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.03900	0.05400	0
20/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.33800	0.29700	0
20/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.25700	0.22100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.29700	0.25800	0
20/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.87060	6.92680	0
20/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.20000	0.22800	0
20/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.22100	0.25600	0
20/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.18000	0.20700	0
20/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.25900	0.23000	0
20/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.20000	0.17900	0
20/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.22900	0.20100	0
20/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.17510	7.18600	40
20/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16900	0.17700	0
20/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.15100	0.15900	0
20/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.18900	0.19800	0
20/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21400	0.21200	0
20/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.27600	0.27300	0
20/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.24400	0.24100	0
20/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.27630	7.28550	0
20/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.39000	0.39800	0
20/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.41800	0.42700	0
20/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.36200	0.37100	0
20/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23600	0.23600	0
20/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19200	0.19200	0
20/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21400	0.21300	0
20/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,374.44000	13,441.61000	0
20/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	2.10000	7.40000	0
20/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	2.10000	7.40000	0
20/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	2.10000	7.40000	0
20/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	227.70000	165.80000	0
20/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	227.70000	165.80000	0
20/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	227.70000	165.80000	0
20/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,548.71000	13,617.19000	0
20/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	48.70000	117.20000	0
20/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	48.70000	117.20000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	48.70000	117.20000	0
20/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
20/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
20/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03680	1.04310	0
20/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02180	0.02520	0
20/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01040	0.01240	0
20/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04790	0.05290	0
20/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01110	0.00980	0
20/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07360	0.06930	0
20/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03500	0.03210	0
20/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05260	1.05890	0
20/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04310	0.04700	0
20/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02650	0.02910	0
20/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07100	0.07620	0
20/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01840	0.01730	0
20/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07390	0.07020	0
20/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04050	0.03810	0
21/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.88890	6.91740	277,820
21/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02300	0.02600	29,607
21/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02100	0.02400	340
21/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.02500	0.02800	0
21/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01200	0.01400	30,000
21/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
21/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.07700	0.08500	29,607
21/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01400	0.01600	3,000
21/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.05300	0.05800	12,000
21/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.04800	0.05300	871
21/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.04400	0.04800	3,071
21/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.08600	0.09400	10,500
21/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.11700	0.12800	4,780
21/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.06400	0.07000	65

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.10600	0.11500	500
21/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.20700	0.22300	3,000
21/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.07000	0.07700	400
21/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.09500	0.10400	0
21/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.40600	0.38700	2,571
21/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.16800	0.15600	0
21/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.53100	0.51000	0
21/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.36700	0.34800	0
21/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.57500	0.55300	0
21/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.32800	0.31100	3,000
21/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.44700	0.42700	3,000
21/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.75500	0.73100	0
21/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.70900	0.68600	0
21/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.66400	0.64100	0
21/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.52500	1.49900	0
21/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.48800	0.46800	0
21/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.61100	3.58300	0
21/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.08600	1.06100	0
21/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.62300	1.59700	0
21/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.18200	1.15700	0
21/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.13400	1.10900	0
21/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	6.97660	7.00550	58,449
21/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.15100	0.15600	0
21/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.14100	0.14600	300
21/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.16100	0.16600	0
21/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.44100	0.46000	0
21/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16400	0.15500	0
21/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.58400	0.56100	0
21/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.66400	0.64100	0
21/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.62400	0.60100	0
21/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.06940	7.09880	9,779
21/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.13800	0.14200	0
21/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.13200	0.13600	0
21/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.14400	0.14800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.07500	1.04900	0
21/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.16300	1.13700	0
21/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.11900	1.09300	0
21/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.15850	7.18780	16
21/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.36400	0.37800	0
21/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.38000	0.39500	0
21/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.34900	0.36300	0
21/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59100	0.57500	0
21/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.52200	0.50700	0
21/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.55600	0.54000	0
21/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.13310	9.16020	0
21/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.54500	1.56600	0
21/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.56000	1.58300	0
21/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.52900	1.54900	0
21/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.64600	1.63900	0
21/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.57700	1.57300	0
21/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.61200	1.60600	0
21/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.88890	6.91740	125
21/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.13069	0.14183	0
21/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.16227	0.17541	0
21/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.14558	0.15769	0
21/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.25668	0.24029	0
21/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.22337	0.20801	0
21/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.29179	0.27443	0
21/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.97660	7.00550	0
21/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.25626	0.26610	0
21/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.23926	0.24836	0
21/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.27456	0.28520	0
21/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.29796	0.27970	0
21/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.36266	0.34286	0
21/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.32966	0.31060	0
21/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.67380	10.74080	37,289



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.03500	0.04000	0
21/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.03200	0.03700	0
21/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.03800	0.04400	0
21/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.06700	0.07700	870
21/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00900	0.01100	870
21/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.02400	0.02800	150
21/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.35000	1.28700	0
21/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.88500	1.82000	0
21/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.11400	1.05300	0
21/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.84300	0.78600	0
21/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.20800	1.14600	0
21/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.16100	1.09900	0
21/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.79890	10.86700	2,049
21/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.13700	0.15000	0
21/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.13000	0.14300	0
21/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.14400	0.15800	0
21/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.14500	1.09100	0
21/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.23100	1.17600	0
21/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.18800	1.13300	0
21/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	10.92740	10.99570	2,383
21/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.33700	0.35900	0
21/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.35100	0.37300	0
21/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.32400	0.34500	0
21/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.94700	0.89900	0
21/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.87400	0.82700	0
21/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.91000	0.86300	0
21/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	11.04900	11.11890	0
21/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.42500	0.45100	0
21/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.41200	0.43700	0
21/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.43900	0.46500	0
21/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.99000	0.94600	0
21/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.06300	1.01800	0
21/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.02600	0.98200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08250	0.08280	731
21/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00154	0.00162	0
21/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00037	0.00039	0
21/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00625	0.00650	0
21/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00075	0.00070	0
21/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01487	0.01459	0
21/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00604	0.00582	0
21/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08360	0.08390	0
21/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00390	0.00404	0
21/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00158	0.00164	0
21/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00959	0.00985	0
21/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00099	0.00095	0
21/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01298	0.01274	0
21/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00530	0.00514	0
21/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	9.05490	9.09790	18,054
21/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.04400	0.05200	0
21/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.04000	0.04700	0
21/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.04900	0.05700	0
21/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.08100	0.09200	10,429
21/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01500	0.01900	14,937
21/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.02500	0.03000	100
21/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.06600	0.07500	0
21/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01300	0.01600	4,508
21/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.07000	1.03200	0
21/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.61100	0.57700	3,000
21/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.45800	1.41800	0
21/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.36000	1.32100	0
21/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.74400	0.70900	0
21/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.52600	0.49400	0
21/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.83500	0.79900	0
21/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.78900	0.75400	0
21/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.16340	9.20760	5,820
21/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.14600	0.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.15500	0.16400	0
21/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.13800	0.14600	0
21/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.82500	0.78800	0
21/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.74200	0.70600	0
21/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.78300	0.74600	0
21/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.27780	9.32310	2,310
21/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.29200	0.29600	0
21/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.30500	0.31100	0
21/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.27900	0.28300	0
21/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.70100	0.66000	0
21/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.62700	0.58800	0
21/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.66400	0.62300	0
21/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.38660	9.43240	0
21/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.36300	0.36800	0
21/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.35000	0.35500	0
21/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.37700	0.38300	0
21/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.74000	0.70100	0
21/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.81300	0.77300	0
21/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.77600	0.73600	0
21/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.80300	6.80350	7,960
21/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.19900	0.20000	0
21/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.16600	0.16600	0
21/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.23500	0.23600	0
21/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08200	0.08300	0
21/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11300	0.11300	0
21/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09600	0.09700	0
21/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.80960	6.81000	925
21/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.30000	0.30100	0
21/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.33600	0.33700	0
21/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.26600	0.26700	0
21/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15600	0.15700	0
21/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12600	0.12700	0
21/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14000	0.14100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.81250	6.81320	5,790
21/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.35400	0.35500	0
21/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.38900	0.39000	0
21/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.32100	0.32200	0
21/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.20900	0.20900	0
21/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17700	0.17700	0
21/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19200	0.19200	0
21/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.53180	7.51950	0
21/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.95500	0.95100	0
21/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.93400	0.92900	0
21/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.97700	0.97200	0
21/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.69500	0.70300	0
21/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.75200	0.76000	0
21/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.72300	0.73200	0
21/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.74890	6.80080	1,791
21/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.03800	0.04800	0
21/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.03100	0.03900	0
21/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.04600	0.05800	0
21/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.29700	0.25700	0
21/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.38200	0.33800	0
21/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.33900	0.29700	0
21/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.81850	6.87060	0
21/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.17800	0.20000	0
21/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.19800	0.22100	0
21/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.16100	0.18000	0
21/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.29300	0.25900	0
21/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.23000	0.20000	0
21/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.26000	0.22900	0
21/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.18790	7.17510	40
21/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16600	0.16900	0
21/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.18700	0.18900	0
21/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.14800	0.15100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.26000	0.27600	0
21/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.19900	0.21400	0
21/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.22800	0.24400	0
21/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.28870	7.27630	0
21/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.38900	0.39000	0
21/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.41900	0.41800	0
21/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.36100	0.36200	0
21/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.22200	0.23600	0
21/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18000	0.19200	0
21/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.20000	0.21400	0
21/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,322.29000	13,374.44000	0
21/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.70000	2.10000	0
21/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.70000	2.10000	0
21/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.70000	2.10000	0
21/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	278.40000	227.70000	0
21/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	278.40000	227.70000	0
21/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	278.40000	227.70000	0
21/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,496.81000	13,548.71000	0
21/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	48.70000	0
21/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	48.70000	0
21/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	48.70000	0
21/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	3.20000	0.00000	0
21/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	3.20000	0.00000	0
21/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	3.20000	0.00000	0
21/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03510	1.03680	0
21/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02290	0.02180	0
21/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01130	0.01040	0
21/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04820	0.04790	0
21/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01310	0.01110	0
21/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07620	0.07360	0
21/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03780	0.03500	0
21/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05130	1.05260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04290	0.04310	0
21/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02640	0.02650	0
21/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07060	0.07100	0
21/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01930	0.01840	0
21/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07510	0.07390	0
21/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04160	0.04050	0
22/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.87240	6.88890	277,949
22/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.02100	0.02300	29,607
22/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.02000	0.02100	340
22/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.02300	0.02500	0
22/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.01200	0.01200	30,000
22/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
22/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.07300	0.07700	29,607
22/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.06600	0.07000	400
22/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.08900	0.09500	0
22/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01300	0.01400	3,000
22/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04900	0.05300	12,000
22/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.04500	0.04800	871
22/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.04100	0.04400	3,071
22/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.08100	0.08600	10,500
22/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.11100	0.11700	4,780
22/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.05900	0.06400	65
22/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.09900	0.10600	500
22/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.19200	0.20700	3,000
22/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.54400	0.53100	0
22/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.37700	0.36700	0
22/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.58700	0.57500	0
22/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.33900	0.32800	3,000
22/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.45900	0.44700	3,000
22/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.76900	0.75500	0
22/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.72300	0.70900	0
22/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.67700	0.66400	0
22/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.41700	0.40600	2,571

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.17000	0.16800	0
22/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.54100	1.52500	0
22/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.50100	0.48800	0
22/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.62800	3.61100	0
22/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.10100	1.08600	0
22/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.64000	1.62300	0
22/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.19800	1.18200	0
22/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.14900	1.13400	0
22/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	6.95970	6.97660	58,519
22/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.14300	0.15100	0
22/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.42700	0.44100	0
22/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.13500	0.14100	300
22/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.15300	0.16100	0
22/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.59300	0.58400	0
22/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.67500	0.66400	0
22/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16700	0.16400	0
22/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.63300	0.62400	0
22/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.05290	7.06940	9,779
22/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.13400	0.13800	0
22/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12900	0.13200	0
22/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.14000	0.14400	0
22/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.08700	1.07500	0
22/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.17600	1.16300	0
22/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.13100	1.11900	0
22/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.14240	7.15850	16
22/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.35600	0.36400	0
22/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.34100	0.34900	0
22/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.37200	0.38000	0
22/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.53000	0.52200	0
22/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59900	0.59100	0
22/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.56400	0.55600	0
22/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.11790	9.13310	0
22/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.47700	1.54500	0
22/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.49300	1.56000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.46200	1.52900	0
22/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.59400	1.64600	0
22/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.52500	1.57700	0
22/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.55900	1.61200	0
22/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.87240	6.88890	125
22/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.13766	0.14558	0
22/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.12338	0.13069	0
22/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.15370	0.16227	0
22/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.23130	0.22337	0
22/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.30098	0.29179	0
22/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.26526	0.25668	0
22/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.95970	6.97660	0
22/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.24533	0.25626	0
22/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.22885	0.23926	0
22/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.26312	0.27456	0
22/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.30342	0.29796	0
22/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.36915	0.36266	0
22/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.33563	0.32966	0
22/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.57070	10.67380	37,376
22/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02700	0.03500	0
22/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02400	0.03200	0
22/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02900	0.03800	0
22/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.05200	0.06700	870
22/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00700	0.00900	870
22/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01900	0.02400	150
22/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.44800	1.35000	0
22/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.98600	1.88500	0
22/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.20800	1.11400	0
22/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.93100	0.84300	0
22/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.30300	1.20800	0
22/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.25600	1.16100	0
22/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.69440	10.79890	2,056



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.12100	0.13700	0
22/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.11500	0.13000	0
22/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.12700	0.14400	0
22/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.23300	1.14500	0
22/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.32100	1.23100	0
22/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.27700	1.18800	0
22/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	10.82350	10.92740	2,398
22/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.30600	0.33700	0
22/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.29400	0.32400	0
22/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.31800	0.35100	0
22/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.94500	0.87400	0
22/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.02100	0.94700	0
22/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.98300	0.91000	0
22/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	10.94520	11.04900	0
22/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.39200	0.42500	0
22/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.38000	0.41200	0
22/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.40500	0.43900	0
22/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.06000	0.99000	0
22/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.13500	1.06300	0
22/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.09700	1.02600	0
22/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08230	0.08250	731
22/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00146	0.00154	0
22/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00034	0.00037	0
22/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00607	0.00625	0
22/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00077	0.00075	0
22/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01504	0.01487	0
22/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00616	0.00604	0
22/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08350	0.08360	0
22/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00384	0.00390	0
22/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00948	0.00959	0
22/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00156	0.00158	0
22/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01306	0.01298	0
22/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00098	0.00099	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00534	0.00530	0
22/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	8.99220	9.05490	17,804
22/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.03600	0.04400	0
22/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.03200	0.04000	0
22/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.03900	0.04900	0
22/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.06600	0.08100	10,429
22/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01200	0.01500	14,937
22/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01000	0.01300	4,508
22/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.02000	0.02500	100
22/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.05300	0.06600	0
22/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.66100	0.61100	3,000
22/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.12800	1.07000	0
22/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.51800	1.45800	0
22/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.42000	1.36000	0
22/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.79700	0.74400	0
22/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.57400	0.52600	0
22/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.89000	0.83500	0
22/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.84400	0.78900	0
22/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.10120	9.16340	5,820
22/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.13200	0.14600	0
22/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.14000	0.15500	0
22/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.12500	0.13800	0
22/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.87400	0.82500	0
22/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.78900	0.74200	0
22/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.83100	0.78300	0
22/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.21680	9.27780	2,360
22/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.26300	0.29200	0
22/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.25100	0.27900	0
22/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.27600	0.30500	0
22/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.65900	0.62700	0
22/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.73400	0.70100	0
22/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.69600	0.66400	0
22/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.32730	9.38660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.33500	0.36300	0
22/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.34800	0.37700	0
22/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.32300	0.35000	0
22/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.84600	0.81300	0
22/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.77100	0.74000	0
22/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.80800	0.77600	0
22/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79910	6.80300	7,960
22/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.19600	0.19900	0
22/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.16200	0.16600	0
22/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.23200	0.23500	0
22/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08300	0.08200	0
22/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11300	0.11300	0
22/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09700	0.09600	0
22/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.80490	6.80960	925
22/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.29700	0.30000	0
22/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.33300	0.33600	0
22/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.26300	0.26600	0
22/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15800	0.15600	0
22/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12800	0.12600	0
22/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14200	0.14000	0
22/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.80780	6.81250	5,790
22/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.35100	0.35400	0
22/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.38600	0.38900	0
22/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.31800	0.32100	0
22/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21000	0.20900	0
22/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17800	0.17700	0
22/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19300	0.19200	0
22/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.53350	7.53180	0
22/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.95900	0.95500	0
22/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.93800	0.93400	0
22/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.98000	0.97700	0
22/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.69700	0.69500	0
22/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.75500	0.75200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.72600	0.72300	0
22/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.75040	6.74890	1,791
22/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.03700	0.03800	0
22/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.03000	0.03100	0
22/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.04500	0.04600	0
22/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.29500	0.29700	0
22/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.38000	0.38200	0
22/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.33700	0.33900	0
22/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.81960	6.81850	0
22/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.17800	0.17800	0
22/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.16000	0.16100	0
22/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.19700	0.19800	0
22/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.22700	0.23000	0
22/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.29000	0.29300	0
22/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.25800	0.26000	0
22/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.19190	7.18790	40
22/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16600	0.16600	0
22/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.18700	0.18700	0
22/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.14800	0.14800	0
22/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.25600	0.26000	0
22/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.19500	0.19900	0
22/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.22400	0.22800	0
22/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.29350	7.28870	0
22/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.39100	0.38900	0
22/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.36300	0.36100	0
22/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.42100	0.41900	0
22/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.17800	0.18000	0
22/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.22000	0.22200	0
22/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.19800	0.20000	0
22/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,262.11000	13,322.29000	0
22/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.20000	0.70000	0
22/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.20000	0.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.20000	0.70000	0
22/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	338.10000	278.40000	0
22/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	338.10000	278.40000	0
22/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	338.10000	278.40000	0
22/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,438.67000	13,496.81000	0
22/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
22/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
22/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	61.30000	3.20000	0
22/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	61.30000	3.20000	0
22/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	61.30000	3.20000	0
22/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03400	1.03510	0
22/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02030	0.02290	0
22/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04560	0.04820	0
22/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00940	0.01130	0
22/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07540	0.07620	0
22/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01160	0.01310	0
22/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03630	0.03780	0
22/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05020	1.05130	0
22/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04200	0.04290	0
22/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06930	0.07060	0
22/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02570	0.02640	0
22/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07550	0.07510	0
22/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01910	0.01930	0
22/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04180	0.04160	0
23/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.84050	6.87240	282,172
23/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.01600	0.02100	29,607
23/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.01500	0.02000	340
23/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01800	0.02300	0
23/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00800	0.01200	30,000
23/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
23/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.06200	0.07300	29,607

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00900	0.01300	3,000
23/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04000	0.04900	12,000
23/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03700	0.04500	871
23/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03300	0.04100	3,071
23/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06900	0.08100	10,500
23/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09700	0.11100	4,780
23/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.17300	0.19200	3,000
23/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.05000	0.05900	65
23/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.08700	0.09900	500
23/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.05600	0.06600	400
23/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.07700	0.08900	0
23/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.43700	0.41700	2,571
23/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.18300	0.17000	0
23/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.56600	0.54400	0
23/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.39700	0.37700	0
23/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.61000	0.58700	0
23/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.35700	0.33900	3,000
23/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.47900	0.45900	3,000
23/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.79300	0.76900	0
23/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.74700	0.72300	0
23/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.70000	0.67700	0
23/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.56900	1.54100	0
23/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.52200	0.50100	0
23/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.66000	3.62800	0
23/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.12800	1.10100	0
23/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.66800	1.64000	0
23/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.22500	1.19800	0
23/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.17600	1.14900	0
23/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	6.92850	6.95970	58,663
23/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13500	0.14300	0
23/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12600	0.13500	300
23/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14400	0.15300	0
23/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.40300	0.42700	0
23/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17500	0.16700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.61600	0.59300	0
23/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.69800	0.67500	0
23/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.65700	0.63300	0
23/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.02110	7.05290	9,779
23/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12700	0.13400	0
23/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12100	0.12900	0
23/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13200	0.14000	0
23/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.11100	1.08700	0
23/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.20000	1.17600	0
23/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.15600	1.13100	0
23/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.11000	7.14240	16
23/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.34500	0.35600	0
23/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33000	0.34100	0
23/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36000	0.37200	0
23/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55000	0.53000	0
23/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.62000	0.59900	0
23/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.58500	0.56400	0
23/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.08990	9.11790	0
23/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.52000	1.47700	0
23/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.50400	1.46200	0
23/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.53600	1.49300	0
23/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.59600	1.52500	0
23/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.66400	1.59400	0
23/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.63000	1.55900	0
23/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.84050	6.87240	125
23/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.12232	0.13766	0
23/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10892	0.12338	0
23/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.13743	0.15370	0
23/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.24693	0.23130	0
23/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.31842	0.30098	0
23/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.28182	0.26526	0
23/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.92850	6.95970	0
23/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.23237	0.24533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.21654	0.22885	0
23/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.24946	0.26312	0
23/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.32096	0.30342	0
23/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.38804	0.36915	0
23/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.35387	0.33563	0
23/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.54060	10.57070	40,101
23/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02300	0.02700	0
23/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02100	0.02400	0
23/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00600	0.00700	870
23/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02500	0.02900	0
23/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.04400	0.05200	870
23/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01600	0.01900	150
23/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.01500	1.98600	0
23/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.23400	1.20800	0
23/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.95300	0.93100	0
23/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.47500	1.44800	0
23/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.33000	1.30300	0
23/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.28200	1.25600	0
23/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.66640	10.69440	2,058
23/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.11300	0.12100	0
23/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.10700	0.11500	0
23/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.11800	0.12700	0
23/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.25200	1.23300	0
23/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.34100	1.32100	0
23/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.29700	1.27700	0
23/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	10.79550	10.82350	2,401
23/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.29000	0.30600	0
23/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.27900	0.29400	0
23/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.30200	0.31800	0
23/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.95700	0.94500	0
23/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.03400	1.02100	0
23/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.99500	0.98300	0
23/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	10.91790	10.94520	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.37900	0.39200	0
23/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.36700	0.38000	0
23/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.39100	0.40500	0
23/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.07300	1.06000	0
23/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.14900	1.13500	0
23/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.11100	1.09700	0
23/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08240	0.08230	731
23/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00147	0.00146	0
23/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00034	0.00034	0
23/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00614	0.00607	0
23/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00074	0.00077	0
23/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01494	0.01504	0
23/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00607	0.00616	0
23/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08360	0.08350	0
23/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00388	0.00384	0
23/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00955	0.00948	0
23/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00158	0.00156	0
23/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01298	0.01306	0
23/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00095	0.00098	0
23/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00528	0.00534	0
23/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	8.93640	8.99220	17,847
23/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02300	0.03600	0
23/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02100	0.03200	0
23/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02600	0.03900	0
23/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04900	0.06600	10,429
23/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00600	0.01200	14,937
23/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01200	0.02000	100
23/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03800	0.05300	0
23/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00500	0.01000	4,508
23/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.17600	1.12800	0
23/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.70200	0.66100	3,000
23/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.56900	1.51800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.47000	1.42000	0
23/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.84000	0.79700	0
23/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.61300	0.57400	0
23/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.93500	0.89000	0
23/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.88700	0.84400	0
23/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.04680	9.10120	5,820
23/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.11900	0.13200	0
23/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12600	0.14000	0
23/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11200	0.12500	0
23/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.91500	0.87400	0
23/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.82900	0.78900	0
23/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.87200	0.83100	0
23/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.16330	9.21680	2,360
23/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.24600	0.26300	0
23/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.23500	0.25100	0
23/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.25800	0.27600	0
23/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.69500	0.65900	0
23/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.77200	0.73400	0
23/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.73300	0.69600	0
23/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.27480	9.32730	0
23/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.31800	0.33500	0
23/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.33100	0.34800	0
23/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30700	0.32300	0
23/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.88200	0.84600	0
23/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.80600	0.77100	0
23/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.84300	0.80800	0
23/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79620	6.79910	7,930
23/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.19300	0.19600	0
23/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.15900	0.16200	0
23/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.22800	0.23200	0
23/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08200	0.08300	0
23/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11300	0.11300	0
23/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09700	0.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.80290	6.80490	925
23/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.29500	0.29700	0
23/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.33100	0.33300	0
23/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.26100	0.26300	0
23/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15800	0.15800	0
23/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12800	0.12800	0
23/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14200	0.14200	0
23/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.80560	6.80780	5,790
23/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.34900	0.35100	0
23/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.38400	0.38600	0
23/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.31600	0.31800	0
23/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21000	0.21000	0
23/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17800	0.17800	0
23/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19300	0.19300	0
23/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.57020	7.53350	0
23/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.97800	0.95900	0
23/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.95600	0.93800	0
23/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.00000	0.98000	0
23/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.68000	0.69700	0
23/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.73600	0.75500	0
23/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70800	0.72600	0
23/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.74540	6.75040	1,791
23/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.03400	0.03700	0
23/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02800	0.03000	0
23/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.04200	0.04500	0
23/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.29700	0.29500	0
23/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.38300	0.38000	0
23/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.33900	0.33700	0
23/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.81640	6.81960	0
23/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.17000	0.17800	0
23/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.15200	0.16000	0
23/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.18900	0.19700	0
23/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.22300	0.22700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.28600	0.29000	0
23/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.25400	0.25800	0
23/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.12290	7.19190	40
23/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.13800	0.16600	0
23/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.15500	0.18700	0
23/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12200	0.14800	0
23/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.29900	0.25600	0
23/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.23200	0.19500	0
23/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.26500	0.22400	0
23/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.22510	7.29350	0
23/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.34900	0.39100	0
23/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.32200	0.36300	0
23/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.37700	0.42100	0
23/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.20200	0.17800	0
23/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.24700	0.22000	0
23/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.22400	0.19800	0
23/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,202.75000	13,262.11000	0
23/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.20000	0
23/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.20000	0
23/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.20000	0
23/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	397.20000	338.10000	0
23/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	397.30000	338.10000	0
23/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	397.30000	338.10000	0
23/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,378.17000	13,438.67000	0
23/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
23/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
23/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	121.80000	61.30000	0
23/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	121.80000	61.30000	0
23/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	121.80000	61.30000	0
23/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.02890	1.03400	0
23/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01810	0.02030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04190	0.04560	0
23/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00830	0.00940	0
23/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07940	0.07540	0
23/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01300	0.01160	0
23/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03920	0.03630	0
23/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04430	1.05020	0
23/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03880	0.04200	0
23/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06480	0.06930	0
23/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02350	0.02570	0
23/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07920	0.07550	0
23/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02050	0.01910	0
23/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04450	0.04180	0
24/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.82510	6.84050	284,513
24/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.16600	0.17300	3,000
24/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.01700	0.01600	29,607
24/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.01600	0.01500	340
24/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01900	0.01800	0
24/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00900	0.00800	30,000
24/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.04900	0.05000	65
24/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.08400	0.08700	500
24/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.05500	0.05600	400
24/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.07500	0.07700	0
24/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
24/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.06100	0.06200	29,607
24/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.01000	0.00900	3,000
24/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04100	0.04000	12,000
24/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03700	0.03700	871
24/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03400	0.03300	3,071
24/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06800	0.06900	10,500
24/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09400	0.09700	4,780
24/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.62400	0.61000	0
24/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.36900	0.35700	3,000
24/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.49300	0.47900	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.80900	0.79300	0
24/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.76200	0.74700	0
24/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.71600	0.70000	0
24/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.58500	1.56900	0
24/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.53600	0.52200	0
24/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.45000	0.43700	2,571
24/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.19100	0.18300	0
24/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.58000	0.56600	0
24/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.40900	0.39700	0
24/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.67500	3.66000	0
24/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.14400	1.12800	0
24/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.68400	1.66800	0
24/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.24100	1.22500	0
24/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.19200	1.17600	0
24/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	6.91230	6.92850	58,673
24/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13300	0.13500	0
24/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12500	0.12600	300
24/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14200	0.14400	0
24/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.39400	0.40300	0
24/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.18200	0.17500	0
24/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.63000	0.61600	0
24/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.71300	0.69800	0
24/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.67100	0.65700	0
24/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	7.00430	7.02110	9,779
24/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12600	0.12700	0
24/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12100	0.12100	0
24/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13200	0.13200	0
24/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.12800	1.11100	0
24/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.21700	1.20000	0
24/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.17200	1.15600	0
24/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.09180	7.11000	16
24/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.34000	0.34500	0
24/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.32600	0.33000	0
24/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.35500	0.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.56300	0.55000	0
24/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63400	0.62000	0
24/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59800	0.58500	0
24/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.07530	9.08990	0
24/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.52200	1.52000	0
24/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.50700	1.50400	0
24/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.53800	1.53600	0
24/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.61300	1.59600	0
24/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.68200	1.66400	0
24/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.64700	1.63000	0
24/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.82510	6.84050	125
24/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.11760	0.12232	0
24/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10496	0.10892	0
24/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.13187	0.13743	0
24/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.25677	0.24693	0
24/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.32986	0.31842	0
24/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.29250	0.28182	0
24/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.91230	6.92850	0
24/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.22722	0.23237	0
24/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.21193	0.21654	0
24/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.24374	0.24946	0
24/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.33144	0.32096	0
24/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.39963	0.38804	0
24/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.36492	0.35387	0
24/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.53390	10.54060	40,111
24/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02200	0.02300	0
24/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02000	0.02100	0
24/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02400	0.02500	0
24/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01500	0.01600	150
24/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.04300	0.04400	870
24/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00600	0.00600	870
24/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.48100	1.47500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.02200	2.01500	0
24/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.24000	1.23400	0
24/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.95900	0.95300	0
24/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.33600	1.33000	0
24/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.28800	1.28200	0
24/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.65880	10.66640	2,058
24/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.11000	0.11300	0
24/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.10500	0.10700	0
24/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.11600	0.11800	0
24/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.25700	1.25200	0
24/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.34600	1.34100	0
24/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.30100	1.29700	0
24/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	10.78790	10.79550	2,401
24/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.28700	0.29000	0
24/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.27600	0.27900	0
24/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.29900	0.30200	0
24/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.96100	0.95700	0
24/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.03800	1.03400	0
24/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.99900	0.99500	0
24/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	10.90950	10.91790	0
24/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.37500	0.37900	0
24/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.36400	0.36700	0
24/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.38800	0.39100	0
24/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.07900	1.07300	0
24/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.15500	1.14900	0
24/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.11600	1.11100	0
24/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08240	0.08240	731
24/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00142	0.00147	0
24/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00032	0.00034	0
24/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00611	0.00614	0
24/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00071	0.00074	0
24/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01492	0.01494	0
24/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00602	0.00607	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08360	0.08360	0
24/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00377	0.00388	0
24/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00949	0.00955	0
24/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00151	0.00158	0
24/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01291	0.01298	0
24/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00089	0.00095	0
24/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00517	0.00528	0
24/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	8.95630	8.93640	18,258
24/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02700	0.02300	0
24/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02400	0.02100	0
24/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.03000	0.02600	0
24/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.05300	0.04900	10,429
24/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00800	0.00600	14,937
24/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00700	0.00500	4,508
24/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01400	0.01200	100
24/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.04200	0.03800	0
24/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.68600	0.70200	3,000
24/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.15800	1.17600	0
24/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.55100	1.56900	0
24/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.45200	1.47000	0
24/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.82400	0.84000	0
24/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.59700	0.61300	0
24/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.91800	0.93500	0
24/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.87100	0.88700	0
24/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.06630	9.04680	5,820
24/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.12200	0.11900	0
24/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12900	0.12600	0
24/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11500	0.11200	0
24/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.89900	0.91500	0
24/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.81300	0.82900	0
24/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.85600	0.87200	0
24/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.18330	9.16330	2,360
24/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.24800	0.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.23600	0.23500	0
24/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.26000	0.25800	0
24/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.67700	0.69500	0
24/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.75300	0.77200	0
24/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.71500	0.73300	0
24/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.29430	9.27480	0
24/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.32100	0.31800	0
24/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.33400	0.33100	0
24/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30900	0.30700	0
24/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.86500	0.88200	0
24/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.79000	0.80600	0
24/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.82700	0.84300	0
24/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79080	6.79620	7,930
24/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.18600	0.19300	0
24/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.15300	0.15900	0
24/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.22200	0.22800	0
24/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08100	0.08200	0
24/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11200	0.11300	0
24/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09500	0.09700	0
24/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.79700	6.80290	925
24/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.29000	0.29500	0
24/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.32500	0.33100	0
24/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.25600	0.26100	0
24/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15900	0.15800	0
24/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12800	0.12800	0
24/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14300	0.14200	0
24/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.79950	6.80560	5,790
24/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.34200	0.34900	0
24/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37600	0.38400	0
24/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30900	0.31600	0
24/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21000	0.21000	0
24/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17700	0.17800	0
24/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19300	0.19300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.54930	7.57020	0
24/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.96900	0.97800	0
24/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.94800	0.95600	0
24/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.99000	1.00000	0
24/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.69100	0.68000	0
24/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.74900	0.73600	0
24/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.72000	0.70800	0
24/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.76690	6.74540	1,791
24/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.03700	0.03400	0
24/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.03000	0.02800	0
24/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.04500	0.04200	0
24/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.27800	0.29700	0
24/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.36300	0.38300	0
24/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.32000	0.33900	0
24/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.83720	6.81640	0
24/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.17600	0.17000	0
24/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.15700	0.15200	0
24/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.19600	0.18900	0
24/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.20900	0.22300	0
24/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.27000	0.28600	0
24/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.23900	0.25400	0
24/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.10900	7.12290	40
24/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.13500	0.13800	0
24/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.15300	0.15500	0
24/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12000	0.12200	0
24/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.31100	0.29900	0
24/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.24400	0.23200	0
24/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.27600	0.26500	0
24/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.20980	7.22510	0
24/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.34600	0.34900	0
24/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.32100	0.32200	0
24/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.37300	0.37700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.21300	0.20200	0
24/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.26100	0.24700	0
24/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.23600	0.22400	0
24/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,209.40000	13,202.75000	0
24/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
24/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
24/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	390.60000	397.20000	0
24/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	390.60000	397.30000	0
24/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	390.60000	397.30000	0
24/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,382.15000	13,378.17000	0
24/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
24/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
24/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
24/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	117.80000	121.80000	0
24/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	117.90000	121.80000	0
24/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	117.90000	121.80000	0
24/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.02890	1.02890	0
24/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01790	0.01810	0
24/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04170	0.04190	0
24/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00810	0.00830	0
24/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07920	0.07940	0
24/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01280	0.01300	0
24/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03900	0.03920	0
24/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04360	1.04430	0
24/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03850	0.03880	0
24/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06430	0.06480	0
24/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02340	0.02350	0
24/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07980	0.07920	0
24/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02070	0.02050	0
24/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04490	0.04450	0
28/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.75320	6.82510	287,248

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.13500	0.16600	3,000
28/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.06700	0.08400	500
28/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04300	0.05500	400
28/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.06000	0.07500	0
28/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.01400	0.01700	29,607
28/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.01300	0.01600	340
28/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01500	0.01900	0
28/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00700	0.00900	30,000
28/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
28/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04800	0.06100	29,607
28/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00800	0.01000	3,000
28/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.03200	0.04100	12,000
28/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02900	0.03700	871
28/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02600	0.03400	3,071
28/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.05400	0.06800	10,500
28/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07500	0.09400	4,780
28/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03900	0.04900	65
28/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.46400	0.40900	0
28/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.68600	0.62400	0
28/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.42200	0.36900	3,000
28/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.55100	0.49300	3,000
28/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.87300	0.80900	0
28/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.82600	0.76200	0
28/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.77900	0.71600	0
28/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.65500	1.58500	0
28/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.59500	0.53600	0
28/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.74700	3.67500	0
28/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.21200	1.14400	0
28/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.75400	1.68400	0
28/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.31000	1.24100	0
28/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.26100	1.19200	0
28/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.50700	0.45000	2,571
28/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.23200	0.19100	0
28/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.64000	0.58000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	6.83910	6.91230	59,500
28/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.11600	0.13300	0
28/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.10900	0.12500	300
28/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.12300	0.14200	0
28/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.34500	0.39400	0
28/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.20600	0.18200	0
28/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.68400	0.63000	0
28/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.77000	0.71300	0
28/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.72700	0.67100	0
28/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	6.93050	7.00430	9,784
28/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.11500	0.12600	0
28/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.11000	0.12100	0
28/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.12000	0.13200	0
28/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.19000	1.12800	0
28/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.28000	1.21700	0
28/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.23500	1.17200	0
28/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.01780	7.09180	16
28/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.31300	0.34000	0
28/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.29900	0.32600	0
28/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.32600	0.35500	0
28/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.60800	0.56300	0
28/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.68100	0.63400	0
28/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.64500	0.59800	0
28/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	9.00530	9.07530	0
28/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.48900	1.52200	0
28/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47400	1.50700	0
28/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.50300	1.53800	0
28/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.64800	1.61300	0
28/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.71900	1.68200	0
28/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.68400	1.64700	0
28/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.75320	6.82510	125
28/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.09441	0.11760	0
28/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.08400	0.10496	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.10624	0.13187	0
28/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.30304	0.25677	0
28/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.38080	0.32986	0
28/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.34121	0.29250	0
28/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.83910	6.91230	0
28/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.19813	0.22722	0
28/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.18463	0.21193	0
28/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.21276	0.24374	0
28/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.37366	0.33144	0
28/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.44553	0.39963	0
28/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.40903	0.36492	0
28/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.38380	10.53390	40,080
28/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01500	0.02200	0
28/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01300	0.02000	0
28/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01600	0.02400	0
28/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.02900	0.04300	870
28/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00400	0.00600	870
28/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01000	0.01500	150
28/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.62600	1.48100	0
28/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.17000	2.02200	0
28/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.38200	1.24000	0
28/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	1.09500	0.95900	0
28/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.47900	1.33600	0
28/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.43100	1.28800	0
28/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.50630	10.65880	2,060
28/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.08900	0.11000	0
28/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.08500	0.10500	0
28/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.09400	0.11600	0
28/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.38800	1.25700	0
28/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.47900	1.34600	0
28/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.43300	1.30100	0
28/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	10.63410	10.78790	2,404
28/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.24600	0.28700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.23600	0.27600	0
28/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.25600	0.29900	0
28/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	1.07200	0.96100	0
28/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.15200	1.03800	0
28/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	1.11200	0.99900	0
28/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	10.75450	10.90950	0
28/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.33100	0.37500	0
28/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.32000	0.36400	0
28/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.34200	0.38800	0
28/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.18800	1.07900	0
28/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.26600	1.15500	0
28/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.22700	1.11600	0
28/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08240	0.08240	731
28/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00131	0.00142	0
28/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00028	0.00032	0
28/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00603	0.00611	0
28/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00063	0.00071	0
28/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01488	0.01492	0
28/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00591	0.00602	0
28/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08350	0.08360	0
28/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00361	0.00377	0
28/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00933	0.00949	0
28/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00141	0.00151	0
28/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01291	0.01291	0
28/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00083	0.00089	0
28/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00511	0.00517	0
28/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	8.87450	8.95630	17,930
28/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01700	0.02700	0
28/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01500	0.02400	0
28/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02000	0.03000	0
28/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.03700	0.05300	10,429
28/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00800	14,937



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00700	4,508
28/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.01400	100
28/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.02900	0.04200	0
28/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.75500	0.68600	3,000
28/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.23400	1.15800	0
28/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.63000	1.55100	0
28/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.53000	1.45200	0
28/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.89600	0.82400	0
28/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.66300	0.59700	0
28/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.99100	0.91800	0
28/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.94300	0.87100	0
28/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	8.98330	9.06630	5,920
28/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10400	0.12200	0
28/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.09800	0.11500	0
28/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11100	0.12900	0
28/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.87800	0.81300	0
28/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.96500	0.89900	0
28/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.92100	0.85600	0
28/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.09880	9.18330	2,360
28/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.22200	0.24800	0
28/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.21100	0.23600	0
28/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.23300	0.26000	0
28/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.73400	0.67700	0
28/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.81200	0.75300	0
28/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.77300	0.71500	0
28/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.21030	9.29430	0
28/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.30000	0.32100	0
28/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.31200	0.33400	0
28/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.28900	0.30900	0
28/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.92900	0.86500	0
28/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.85200	0.79000	0
28/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.89000	0.82700	0
28/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.77630	6.79080	7,893

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.16900	0.18600	0
28/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.13600	0.15300	0
28/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.20400	0.22200	0
28/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.07800	0.08100	0
28/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11000	0.11200	0
28/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09300	0.09500	0
28/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.78240	6.79700	925
28/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.27900	0.29000	0
28/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24600	0.25600	0
28/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31400	0.32500	0
28/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13200	0.12800	0
28/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16400	0.15900	0
28/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14700	0.14300	0
28/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.78470	6.79950	5,790
28/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.33200	0.34200	0
28/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.29900	0.30900	0
28/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36600	0.37600	0
28/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18100	0.17700	0
28/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21400	0.21000	0
28/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19700	0.19300	0
28/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.55420	7.54930	0
28/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.97200	0.96900	0
28/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.95100	0.94800	0
28/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.99400	0.99000	0
28/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.69000	0.69100	0
28/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.74700	0.74900	0
28/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.71800	0.72000	0
28/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.74660	6.76690	1,791
28/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.03100	0.03700	0
28/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.03800	0.04500	0
28/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02500	0.03000	0
28/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.37800	0.36300	0
28/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.29100	0.27800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.33400	0.32000	0
28/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.81570	6.83720	0
28/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.16600	0.17600	0
28/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.14900	0.15700	0
28/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.18600	0.19600	0
28/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.22000	0.20900	0
28/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.28300	0.27000	0
28/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.25000	0.23900	0
28/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.10070	7.10900	40
28/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.12800	0.13500	0
28/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.11300	0.12000	0
28/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.14500	0.15300	0
28/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.24400	0.24400	0
28/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.31200	0.31100	0
28/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.27700	0.27600	0
28/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.20070	7.20980	0
28/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.33800	0.34600	0
28/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.31300	0.32100	0
28/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.36500	0.37300	0
28/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.21400	0.21300	0
28/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.26200	0.26100	0
28/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.23700	0.23600	0
28/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,094.64000	13,209.40000	0
28/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	505.40000	390.60000	0
28/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	505.40000	390.60000	0
28/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	505.40000	390.60000	0
28/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,262.24000	13,382.15000	0
28/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
28/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	237.80000	117.80000	0
28/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	237.80000	117.90000	0
28/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	237.80000	117.90000	0
28/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.01920	1.02890	0
28/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01380	0.01790	0
28/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.03470	0.04170	0
28/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00590	0.00810	0
28/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.08670	0.07920	0
28/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01550	0.01280	0
28/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.04460	0.03900	0
28/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03330	1.04360	0
28/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03340	0.03850	0
28/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05680	0.06430	0
28/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02020	0.02340	0
28/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.08690	0.07980	0
28/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02350	0.02070	0
28/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.05010	0.04490	0
29/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.74290	6.75320	288,057
29/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.12800	0.13500	3,000
29/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03800	0.04300	400
29/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05400	0.06000	0
29/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.06100	0.06700	500
29/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04300	0.04800	29,607
29/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00600	0.00800	3,000
29/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02700	0.03200	12,000
29/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02400	0.02900	871
29/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02200	0.02600	3,071
29/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04800	0.05400	10,500
29/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06900	0.07500	4,780
29/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03400	0.03900	65
29/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.01000	0.01400	29,607

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00900	0.01300	340
29/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01100	0.01500	0
29/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00500	0.00700	30,000
29/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
29/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.60000	0.59500	0
29/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.75700	3.74700	0
29/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.21800	1.21200	0
29/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.76200	1.75400	0
29/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.31600	1.31000	0
29/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.26700	1.26100	0
29/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.46800	0.46400	0
29/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.69100	0.68600	0
29/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.42600	0.42200	3,000
29/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.55500	0.55100	3,000
29/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.87900	0.87300	0
29/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.83100	0.82600	0
29/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.78400	0.77900	0
29/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.66300	1.65500	0
29/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.64500	0.64000	0
29/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.51100	0.50700	2,571
29/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.23500	0.23200	0
29/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	6.82900	6.83910	59,514
29/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.11100	0.11600	0
29/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.10400	0.10900	300
29/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.11800	0.12300	0
29/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.33400	0.34500	0
29/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.20500	0.20600	0
29/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.68900	0.68400	0
29/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.77500	0.77000	0
29/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.73200	0.72700	0
29/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	6.92070	6.93050	9,785
29/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10900	0.11500	0
29/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.10500	0.11000	0
29/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.11400	0.12000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.19300	1.19000	0
29/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.28400	1.28000	0
29/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.23800	1.23500	0
29/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	7.00710	7.01780	16
29/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.30700	0.31300	0
29/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.32000	0.32600	0
29/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.29300	0.29900	0
29/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.68600	0.68100	0
29/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.61300	0.60800	0
29/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.65000	0.64500	0
29/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	8.99580	9.00530	0
29/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.47800	1.48900	0
29/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.46300	1.47400	0
29/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.49300	1.50300	0
29/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.64700	1.64800	0
29/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.71700	1.71900	0
29/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.68200	1.68400	0
29/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.74290	6.75320	125
29/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.08818	0.09441	0
29/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.07787	0.08400	0
29/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.09993	0.10624	0
29/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.30703	0.30304	0
29/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.38497	0.38080	0
29/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.34528	0.34121	0
29/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.82900	6.83910	0
29/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.19292	0.19813	0
29/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.17948	0.18463	0
29/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.20748	0.21276	0
29/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.37848	0.37366	0
29/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.45048	0.44553	0
29/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.41392	0.40903	0
29/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.40200	10.38380	45,186

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01500	0.01500	0
29/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01300	0.01300	0
29/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01600	0.01600	0
29/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.02900	0.02900	870
29/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00400	0.00400	870
29/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01000	0.01000	150
29/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.60800	1.62600	0
29/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.15200	2.17000	0
29/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.36400	1.38200	0
29/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	1.07700	1.09500	0
29/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.46100	1.47900	0
29/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.41300	1.43100	0
29/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.52570	10.50630	2,047
29/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.09100	0.08900	0
29/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.08600	0.08500	0
29/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.09500	0.09400	0
29/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.36900	1.38800	0
29/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.46000	1.47900	0
29/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.41500	1.43300	0
29/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	10.65480	10.63410	2,404
29/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.25000	0.24600	0
29/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.26000	0.25600	0
29/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.24000	0.23600	0
29/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.13500	1.15200	0
29/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	1.05500	1.07200	0
29/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	1.09500	1.11200	0
29/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	10.77460	10.75450	0
29/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.33500	0.33100	0
29/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.32500	0.32000	0
29/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.34600	0.34200	0
29/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.17100	1.18800	0
29/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.25000	1.26600	0
29/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.21000	1.22700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08230	0.08240	731
29/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00127	0.00131	0
29/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00026	0.00028	0
29/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00594	0.00603	0
29/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00064	0.00063	0
29/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01496	0.01488	0
29/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00597	0.00591	0
29/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08340	0.08350	0
29/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00355	0.00361	0
29/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00137	0.00141	0
29/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00923	0.00933	0
29/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00083	0.00083	0
29/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01297	0.01291	0
29/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00515	0.00511	0
29/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	8.85250	8.87450	18,014
29/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01600	0.01700	0
29/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01400	0.01500	0
29/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.01800	0.02000	0
29/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.03400	0.03700	10,429
29/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00400	14,937
29/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.00800	100
29/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.02600	0.02900	0
29/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00400	4,508
29/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.25600	1.23400	0
29/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.77400	0.75500	3,000
29/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.65100	1.63000	0
29/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.55200	1.53000	0
29/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.91600	0.89600	0
29/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.68200	0.66300	0
29/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	1.01200	0.99100	0
29/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.96400	0.94300	0
29/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	8.96120	8.98330	5,920
29/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10100	0.10400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.09500	0.09800	0
29/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.10700	0.11100	0
29/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.89600	0.87800	0
29/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.98400	0.96500	0
29/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.94000	0.92100	0
29/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.07760	9.09880	2,364
29/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.21700	0.22200	0
29/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.22800	0.23300	0
29/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.20700	0.21100	0
29/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.82900	0.81200	0
29/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.75000	0.73400	0
29/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.78900	0.77300	0
29/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.18720	9.21030	0
29/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.28600	0.30000	0
29/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.27500	0.28900	0
29/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.29700	0.31200	0
29/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.86000	0.85200	0
29/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.93800	0.92900	0
29/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.89900	0.89000	0
29/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.77750	6.77630	7,893
29/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.16900	0.16900	0
29/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.13600	0.13600	0
29/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.20400	0.20400	0
29/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.07700	0.07800	0
29/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.10900	0.11000	0
29/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09200	0.09300	0
29/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.78530	6.78240	925
29/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.28000	0.27900	0
29/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24700	0.24600	0
29/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31500	0.31400	0
29/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13000	0.13200	0
29/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16200	0.16400	0
29/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14500	0.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.78760	6.78470	5,790
29/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.33300	0.33200	0
29/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30000	0.29900	0
29/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36700	0.36600	0
29/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17900	0.18100	0
29/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21200	0.21400	0
29/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19500	0.19700	0
29/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.59300	7.55420	0
29/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.99700	0.97200	0
29/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.97600	0.95100	0
29/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.01800	0.99400	0
29/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.67500	0.69000	0
29/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.73300	0.74700	0
29/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70400	0.71800	0
29/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.72590	6.74660	1,791
29/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.02500	0.03100	0
29/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.03200	0.03800	0
29/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02000	0.02500	0
29/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.39400	0.37800	0
29/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.30600	0.29100	0
29/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.34900	0.33400	0
29/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.79560	6.81570	0
29/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.15400	0.16600	0
29/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.17300	0.18600	0
29/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.13800	0.14900	0
29/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.29200	0.28300	0
29/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.22700	0.22000	0
29/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.25800	0.25000	0
29/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.09360	7.10070	40
29/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.12500	0.12800	0
29/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.11000	0.11300	0
29/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.14100	0.14500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.24700	0.24400	0
29/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.31600	0.31200	0
29/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.28100	0.27700	0
29/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.19370	7.20070	0
29/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.33400	0.33800	0
29/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.36000	0.36500	0
29/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30900	0.31300	0
29/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.26500	0.26200	0
29/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.21600	0.21400	0
29/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.24000	0.23700	0
29/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,075.17000	13,094.64000	0
29/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	524.80000	505.40000	0
29/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	524.80000	505.40000	0
29/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	524.80000	505.40000	0
29/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,242.59000	13,262.24000	0
29/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
29/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	257.40000	237.80000	0
29/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	257.40000	237.80000	0
29/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	257.40000	237.80000	0
29/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.01820	1.01920	0
29/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01330	0.01380	0
29/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00560	0.00590	0
29/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.03390	0.03470	0
29/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01570	0.01550	0
29/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.08740	0.08670	0
29/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.04510	0.04460	0
29/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03220	1.03330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03270	0.03340	0
29/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01950	0.02020	0
29/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05600	0.05680	0
29/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02380	0.02350	0
29/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.08730	0.08690	0
29/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.05050	0.05010	0
30/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.71070	6.74290	287,586
30/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00800	0.00900	340
30/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01000	0.01100	0
30/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00400	0.00500	30,000
30/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
30/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.03800	0.04300	29,607
30/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00500	0.00600	3,000
30/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02400	0.02700	12,000
30/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02100	0.02400	871
30/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01900	0.02200	3,071
30/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04200	0.04800	10,500
30/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06100	0.06900	4,780
30/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03000	0.03400	65
30/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.05400	0.06100	500
30/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.11500	0.12800	3,000
30/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03300	0.03800	400
30/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.04800	0.05400	0
30/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00900	0.01000	29,607
30/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.29800	1.26700	0
30/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.53700	0.51100	2,571
30/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.25400	0.23500	0
30/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.67200	0.64500	0
30/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.49300	0.46800	0
30/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.71900	0.69100	0
30/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.45000	0.42600	3,000
30/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.58100	0.55500	3,000
30/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.90800	0.87900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.86000	0.83100	0
30/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.81300	0.78400	0
30/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.69400	1.66300	0
30/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.62700	0.60000	0
30/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.78900	3.75700	0
30/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.24900	1.21800	0
30/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.79300	1.76200	0
30/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.34700	1.31600	0
30/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	6.79740	6.82900	59,784
30/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.10500	0.11100	0
30/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.09800	0.10400	300
30/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.11200	0.11800	0
30/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.31600	0.33400	0
30/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.21900	0.20500	0
30/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.71500	0.68900	0
30/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.80100	0.77500	0
30/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.75800	0.73200	0
30/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	6.88900	6.92070	9,809
30/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10600	0.10900	0
30/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.10100	0.10500	0
30/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.11000	0.11400	0
30/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.22100	1.19300	0
30/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.31200	1.28400	0
30/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.26700	1.23800	0
30/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	6.97480	7.00710	16
30/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.29500	0.30700	0
30/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.30900	0.32000	0
30/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.28300	0.29300	0
30/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.70800	0.68600	0
30/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.63400	0.61300	0
30/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.67000	0.65000	0
30/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	8.96830	8.99580	0
30/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.46500	1.47800	0
30/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.48000	1.49300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.45000	1.46300	0
30/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.73200	1.71700	0
30/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.66200	1.64700	0
30/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.69700	1.68200	0
30/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.71070	6.74290	125
30/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.07840	0.08818	0
30/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.06908	0.07787	0
30/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.08905	0.09993	0
30/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.32835	0.30703	0
30/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.40838	0.38497	0
30/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.36770	0.34528	0
30/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.79740	6.82900	0
30/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.18141	0.19292	0
30/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.16878	0.17948	0
30/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.19512	0.20748	0
30/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.39772	0.37848	0
30/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.47138	0.45048	0
30/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.43401	0.41392	0
30/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.36460	10.40200	45,311
30/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01300	0.01500	0
30/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01200	0.01300	0
30/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01400	0.01600	0
30/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.02600	0.02900	870
30/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00300	0.00400	870
30/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00900	0.01000	150
30/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.64400	1.60800	0
30/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.18800	2.15200	0
30/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.39900	1.36400	0
30/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	1.11100	1.07700	0
30/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.49700	1.46100	0
30/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.44800	1.41300	0
30/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.48860	10.52570	2,059

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.08500	0.09100	0
30/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.08000	0.08600	0
30/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.08900	0.09500	0
30/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.40000	1.36900	0
30/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.49100	1.46000	0
30/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.44600	1.41500	0
30/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	10.61690	10.65480	2,406
30/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.23900	0.25000	0
30/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.24900	0.26000	0
30/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.23000	0.24000	0
30/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.16300	1.13500	0
30/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	1.08200	1.05500	0
30/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	1.12200	1.09500	0
30/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	10.73560	10.77460	0
30/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.32300	0.33500	0
30/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.31300	0.32500	0
30/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.33300	0.34600	0
30/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.19700	1.17100	0
30/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.27700	1.25000	0
30/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.23700	1.21000	0
30/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08210	0.08230	731
30/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00118	0.00127	0
30/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00024	0.00026	0
30/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00576	0.00594	0
30/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00066	0.00064	0
30/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01514	0.01496	0
30/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00608	0.00597	0
30/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08330	0.08340	0
30/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00347	0.00355	0
30/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00133	0.00137	0
30/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00914	0.00923	0
30/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00084	0.00083	0
30/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01303	0.01297	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00517	0.00515	0
30/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	8.92620	8.85250	18,014
30/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01900	0.01600	0
30/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01700	0.01400	0
30/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02100	0.01800	0
30/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04100	0.03400	10,429
30/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00500	0.00400	14,937
30/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00900	0.00800	100
30/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03200	0.02600	0
30/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00300	4,508
30/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.18300	1.25600	0
30/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.70600	0.77400	3,000
30/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.57800	1.65100	0
30/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.47900	1.55200	0
30/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.84500	0.91600	0
30/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.61500	0.68200	0
30/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.94100	1.01200	0
30/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.89300	0.96400	0
30/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.03770	8.96120	5,920
30/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.11100	0.10100	0
30/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11700	0.10700	0
30/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10400	0.09500	0
30/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.91600	0.98400	0
30/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.82900	0.89600	0
30/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.87300	0.94000	0
30/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.15530	9.07760	2,364
30/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.23600	0.21700	0
30/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.24700	0.22800	0
30/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.22400	0.20700	0
30/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.76900	0.82900	0
30/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.69200	0.75000	0
30/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.73100	0.78900	0
30/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.26580	9.18720	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.30700	0.28600	0
30/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.29500	0.27500	0
30/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.31900	0.29700	0
30/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.80300	0.86000	0
30/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.87900	0.93800	0
30/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.84100	0.89900	0
30/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.74810	6.77750	7,893
30/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.15000	0.16900	0
30/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11900	0.13600	0
30/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18400	0.20400	0
30/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08600	0.07700	0
30/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.12100	0.10900	0
30/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.10200	0.09200	0
30/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.75510	6.78530	925
30/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.26100	0.28000	0
30/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.29500	0.31500	0
30/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.22900	0.24700	0
30/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17400	0.16200	0
30/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.14000	0.13000	0
30/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.15600	0.14500	0
30/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.75870	6.78760	5,790
30/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31500	0.33300	0
30/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34800	0.36700	0
30/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28400	0.30000	0
30/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.22500	0.21200	0
30/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18900	0.17900	0
30/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.20600	0.19500	0
30/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.54830	7.59300	0
30/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.97300	0.99700	0
30/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.95200	0.97600	0
30/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.99400	1.01800	0
30/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.69600	0.67500	0
30/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.75400	0.73300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.72500	0.70400	0
30/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.70250	6.72590	1,791
30/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.02200	0.02500	0
30/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.01800	0.02000	0
30/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.02800	0.03200	0
30/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.32600	0.30600	0
30/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.41600	0.39400	0
30/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.37000	0.34900	0
30/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.77260	6.79560	0
30/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.14700	0.15400	0
30/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.16500	0.17300	0
30/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.13100	0.13800	0
30/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.30800	0.29200	0
30/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.24200	0.22700	0
30/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.27400	0.25800	0
30/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.15000	7.09360	40
30/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.14500	0.12500	0
30/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.16400	0.14100	0
30/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12800	0.11000	0
30/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.27800	0.31600	0
30/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21400	0.24700	0
30/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.24500	0.28100	0
30/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.25100	7.19370	0
30/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.36500	0.33400	0
30/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.39300	0.36000	0
30/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.33800	0.30900	0
30/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23700	0.26500	0
30/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19200	0.21600	0
30/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21400	0.24000	0
30/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,096.59000	13,075.17000	0
30/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
30/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	503.40000	524.80000	0
30/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	503.40000	524.80000	0
30/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	503.40000	524.80000	0
30/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,269.70000	13,242.59000	0
30/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
30/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
30/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	230.30000	257.40000	0
30/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	230.30000	257.40000	0
30/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	230.30000	257.40000	0
30/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.01640	1.01820	0
30/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01260	0.01330	0
30/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00530	0.00560	0
30/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.03260	0.03390	0
30/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01620	0.01570	0
30/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.08890	0.08740	0
30/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.04620	0.04510	0
30/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03100	1.03220	0
30/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03210	0.03270	0
30/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01920	0.01950	0
30/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05490	0.05600	0
30/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02390	0.02380	0
30/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.08820	0.08730	0
30/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.05110	0.05050	0
31/12/2010	\$ / R On 14 March 2011			Foreign Exchange Future	6.70950	6.71070	277,892
31/12/2010	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.01000	0.00900	29,607
31/12/2010	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00900	0.00800	340
31/12/2010	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01000	0.01000	0
31/12/2010	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00500	0.00400	30,000
31/12/2010	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
31/12/2010	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.03800	0.03800	29,607

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2010	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03400	0.03300	400
31/12/2010	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.04800	0.04800	0
31/12/2010	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00500	0.00500	3,000
31/12/2010	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02400	0.02400	12,000
31/12/2010	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02200	0.02100	871
31/12/2010	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02000	0.01900	3,071
31/12/2010	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04300	0.04200	10,500
31/12/2010	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06100	0.06100	4,780
31/12/2010	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03000	0.03000	65
31/12/2010	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.05400	0.05400	500
31/12/2010	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.11400	0.11500	3,000
31/12/2010	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.67500	0.67200	0
31/12/2010	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.49500	0.49300	0
31/12/2010	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.72100	0.71900	0
31/12/2010	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.45200	0.45000	3,000
31/12/2010	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.58400	0.58100	3,000
31/12/2010	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.91100	0.90800	0
31/12/2010	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.86300	0.86000	0
31/12/2010	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.81500	0.81300	0
31/12/2010	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.53900	0.53700	2,571
31/12/2010	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.25500	0.25400	0
31/12/2010	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.69600	1.69400	0
31/12/2010	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.62900	0.62700	0
31/12/2010	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.79100	3.78900	0
31/12/2010	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.25100	1.24900	0
31/12/2010	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.79600	1.79300	0
31/12/2010	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.35000	1.34700	0
31/12/2010	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.30100	1.29800	0
31/12/2010	\$ / R On 13 June 2011			Foreign Exchange Future	6.79590	6.79740	59,744
31/12/2010	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.10400	0.10500	0
31/12/2010	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.31400	0.31600	0
31/12/2010	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.09800	0.09800	300
31/12/2010	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.11100	0.11200	0
31/12/2010	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.71500	0.71500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2010	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.80200	0.80100	0
31/12/2010	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.21800	0.21900	0
31/12/2010	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.75800	0.75800	0
31/12/2010	\$ / R On 19 September 2011			Foreign Exchange Future	6.88640	6.88900	9,809
31/12/2010	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10600	0.10600	0
31/12/2010	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.10200	0.10100	0
31/12/2010	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.11100	0.11000	0
31/12/2010	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.22500	1.22100	0
31/12/2010	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.31600	1.31200	0
31/12/2010	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.27000	1.26700	0
31/12/2010	\$ / R On 19 December 2011			Foreign Exchange Future	6.97220	6.97480	16
31/12/2010	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.29500	0.29500	0
31/12/2010	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.28300	0.28300	0
31/12/2010	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.30800	0.30900	0
31/12/2010	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.63600	0.63400	0
31/12/2010	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.71100	0.70800	0
31/12/2010	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.67300	0.67000	0
31/12/2010	\$ / R On 14 December 2015			Foreign Exchange Future	8.96830	8.96830	0
31/12/2010	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.46900	1.46500	0
31/12/2010	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.48300	1.48000	0
31/12/2010	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.45400	1.45000	0
31/12/2010	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.73600	1.73200	0
31/12/2010	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.66500	1.66200	0
31/12/2010	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.70100	1.69700	0
31/12/2010	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.70950	6.71070	125
31/12/2010	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.07818	0.07840	0
31/12/2010	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.06899	0.06908	0
31/12/2010	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.08869	0.08905	0
31/12/2010	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.32919	0.32835	0
31/12/2010	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.40949	0.40838	0
31/12/2010	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.36868	0.36770	0
31/12/2010	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.79590	6.79740	0
31/12/2010	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.18049	0.18141	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2010	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.16800	0.16878	0
31/12/2010	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.19407	0.19512	0
31/12/2010	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.39817	0.39772	0
31/12/2010	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.47210	0.47138	0
31/12/2010	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.43459	0.43401	0
31/12/2010	£ / R On 14 March 2011			Foreign Exchange Future	10.39250	10.36460	45,363
31/12/2010	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01400	0.01300	0
31/12/2010	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01200	0.01200	0
31/12/2010	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01500	0.01400	0
31/12/2010	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.02700	0.02600	870
31/12/2010	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00300	0.00300	870
31/12/2010	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00900	0.00900	150
31/12/2010	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.61700	1.64400	0
31/12/2010	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.16100	2.18800	0
31/12/2010	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.37300	1.39900	0
31/12/2010	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	1.08500	1.11100	0
31/12/2010	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.47000	1.49700	0
31/12/2010	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.42200	1.44800	0
31/12/2010	£ / R On 13 June 2011			Foreign Exchange Future	10.51620	10.48860	2,059
31/12/2010	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.08700	0.08500	0
31/12/2010	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.08300	0.08000	0
31/12/2010	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.09200	0.08900	0
31/12/2010	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.37600	1.40000	0
31/12/2010	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.46700	1.49100	0
31/12/2010	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.42100	1.44600	0
31/12/2010	£ / R On 19 September 2011			Foreign Exchange Future	10.64390	10.61690	2,406
31/12/2010	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.24500	0.23900	0
31/12/2010	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.23500	0.23000	0
31/12/2010	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.25500	0.24900	0
31/12/2010	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	1.06100	1.08200	0
31/12/2010	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.14100	1.16300	0
31/12/2010	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	1.10100	1.12200	0
31/12/2010	£ / R On 19 December 2011			Foreign Exchange Future	10.76290	10.73560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2010	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.32600	0.32300	0
31/12/2010	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.31600	0.31300	0
31/12/2010	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.33700	0.33300	0
31/12/2010	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.17400	1.19700	0
31/12/2010	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.25300	1.27700	0
31/12/2010	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.21300	1.23700	0
31/12/2010	¥ / R On 14 March 2011			Foreign Exchange Future	0.08250	0.08210	731
31/12/2010	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00127	0.00118	0
31/12/2010	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00026	0.00024	0
31/12/2010	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00608	0.00576	0
31/12/2010	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00058	0.00066	0
31/12/2010	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01476	0.01514	0
31/12/2010	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00577	0.00608	0
31/12/2010	¥ / R On 13 June 2011			Foreign Exchange Future	0.08370	0.08330	0
31/12/2010	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00364	0.00347	0
31/12/2010	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00947	0.00914	0
31/12/2010	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00140	0.00133	0
31/12/2010	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01270	0.01303	0
31/12/2010	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00077	0.00084	0
31/12/2010	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00494	0.00517	0
31/12/2010	€ / R On 14 March 2011			Foreign Exchange Future	8.96400	8.92620	18,024
31/12/2010	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02100	0.01900	0
31/12/2010	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01800	0.01700	0
31/12/2010	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02400	0.02100	0
31/12/2010	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04500	0.04100	10,429
31/12/2010	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00500	0.00500	14,937
31/12/2010	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00400	4,508
31/12/2010	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01000	0.00900	100
31/12/2010	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03500	0.03200	0
31/12/2010	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.67100	0.70600	3,000
31/12/2010	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.14600	1.18300	0
31/12/2010	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.54000	1.57800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2010	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.44100	1.47900	0
31/12/2010	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.81000	0.84500	0
31/12/2010	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.58100	0.61500	0
31/12/2010	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.90400	0.94100	0
31/12/2010	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.85700	0.89300	0
31/12/2010	€ / R On 13 June 2011			Foreign Exchange Future	9.07550	9.03770	5,855
31/12/2010	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.11800	0.11100	0
31/12/2010	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12500	0.11700	0
31/12/2010	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11100	0.10400	0
31/12/2010	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.88600	0.91600	0
31/12/2010	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.80000	0.82900	0
31/12/2010	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.84300	0.87300	0
31/12/2010	€ / R On 19 September 2011			Foreign Exchange Future	9.19180	9.15530	2,364
31/12/2010	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.24600	0.23600	0
31/12/2010	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.23400	0.22400	0
31/12/2010	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.25800	0.24700	0
31/12/2010	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.66600	0.69200	0
31/12/2010	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.74200	0.76900	0
31/12/2010	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.70400	0.73100	0
31/12/2010	€ / R On 19 December 2011			Foreign Exchange Future	9.30270	9.26580	0
31/12/2010	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.31800	0.30700	0
31/12/2010	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.33100	0.31900	0
31/12/2010	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30600	0.29500	0
31/12/2010	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.85300	0.87900	0
31/12/2010	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.77800	0.80300	0
31/12/2010	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.81500	0.84100	0
31/12/2010	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.77410	6.74810	7,893
31/12/2010	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.16400	0.15000	0
31/12/2010	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.13200	0.11900	0
31/12/2010	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.20000	0.18400	0
31/12/2010	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.07600	0.08600	0
31/12/2010	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.10800	0.12100	0
31/12/2010	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09000	0.10200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2010	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.78090	6.75510	925
31/12/2010	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.27600	0.26100	0
31/12/2010	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31100	0.29500	0
31/12/2010	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24200	0.22900	0
31/12/2010	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16100	0.17400	0
31/12/2010	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13000	0.14000	0
31/12/2010	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14500	0.15600	0
31/12/2010	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.78300	6.75870	5,790
31/12/2010	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.32900	0.31500	0
31/12/2010	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36300	0.34800	0
31/12/2010	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.29700	0.28400	0
31/12/2010	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21400	0.22500	0
31/12/2010	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18000	0.18900	0
31/12/2010	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19600	0.20600	0
31/12/2010	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.59430	7.54830	0
31/12/2010	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.99700	0.97300	0
31/12/2010	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.97700	0.95200	0
31/12/2010	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.01900	0.99400	0
31/12/2010	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.67500	0.69600	0
31/12/2010	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.73300	0.75400	0
31/12/2010	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70300	0.72500	0
31/12/2010	CAD/ R On 14 March 2011			Foreign Exchange Future	6.77840	6.70250	1,791
31/12/2010	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.03600	0.02200	0
31/12/2010	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02900	0.01800	0
31/12/2010	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.04400	0.02800	0
31/12/2010	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.26600	0.32600	0
31/12/2010	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.35100	0.41600	0
31/12/2010	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.30800	0.37000	0
31/12/2010	CAD/ R On 13 June 2011			Foreign Exchange Future	6.84800	6.77260	0
31/12/2010	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.17800	0.14700	0
31/12/2010	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.16000	0.13100	0
31/12/2010	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.19900	0.16500	0
31/12/2010	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.20100	0.24200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2010	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.26200	0.30800	0
31/12/2010	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.23000	0.27400	0
31/12/2010	CHF / R On 14 March 2011			Foreign Exchange Future	7.16650	7.15000	40
31/12/2010	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.15200	0.14500	0
31/12/2010	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.17100	0.16400	0
31/12/2010	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.13400	0.12800	0
31/12/2010	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.26800	0.27800	0
31/12/2010	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.20500	0.21400	0
31/12/2010	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.23600	0.24500	0
31/12/2010	CHF / R On 13 June 2011			Foreign Exchange Future	7.26780	7.25100	0
31/12/2010	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.37400	0.36500	0
31/12/2010	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.34700	0.33800	0
31/12/2010	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.40300	0.39300	0
31/12/2010	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18500	0.19200	0
31/12/2010	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.22900	0.23700	0
31/12/2010	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.20600	0.21400	0
31/12/2010	RAIN On 14 March 2011			Foreign Exchange Future	13,133.60000	13,096.59000	0
31/12/2010	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/12/2010	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
31/12/2010	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
31/12/2010	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	466.40000	503.40000	0
31/12/2010	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	466.40000	503.40000	0
31/12/2010	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	466.40000	503.40000	0
31/12/2010	RAIN On 13 June 2011			Foreign Exchange Future	13,306.89000	13,269.70000	0
31/12/2010	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
31/12/2010	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
31/12/2010	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
31/12/2010	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	193.10000	230.30000	0
31/12/2010	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	193.10000	230.30000	0
31/12/2010	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	193.10000	230.30000	0
31/12/2010	YUAN/R On 14 March 2011			Foreign Exchange Future	1.01770	1.01640	0
31/12/2010	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01280	0.01260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2010	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.03330	0.03260	0
31/12/2010	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00530	0.00530	0
31/12/2010	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.08760	0.08890	0
31/12/2010	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01560	0.01620	0
31/12/2010	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.04510	0.04620	0
31/12/2010	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03240	1.03100	0
31/12/2010	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03230	0.03210	0
31/12/2010	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05560	0.05490	0
31/12/2010	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01930	0.01920	0
31/12/2010	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.08690	0.08820	0
31/12/2010	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02320	0.02390	0
31/12/2010	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04990	0.05110	0
<b>Future Open Interest</b>							<b>440,827.00</b>
<b>Option Open Interest</b>							<b>201,476.00</b>
<b>Grand Total</b>							<b>642,303.00</b>