



# Currency Futures & Options Weekly Statistics

From: 02/08/2010 To: 02/08/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.59990	7.65020	2,900
02/08/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.35400	4.40400	0
02/08/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.61000	3.65700	0
02/08/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.56000	3.60700	0
02/08/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.51000	3.55700	0
02/08/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.55400	3.60400	0
02/08/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.50400	3.55400	0
02/08/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.45400	3.50400	0
02/08/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.40400	3.45400	0
02/08/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.35400	3.40400	0
02/08/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.30400	3.35400	0
02/08/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.25400	3.30400	0
02/08/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.20400	3.25400	0
02/08/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.15400	3.20400	0
02/08/2010	\$ / R On 13-December-10	4.25	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
02/08/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.10400	3.15400	0
02/08/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.05400	3.10400	0
02/08/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.00400	3.05400	0
02/08/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.95400	3.00400	0
02/08/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.90400	2.95400	0
02/08/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.61000	2.65700	0
02/08/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.56000	2.60700	0
02/08/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.51000	2.55700	0
02/08/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.55400	2.60400	0
02/08/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.50500	2.55400	0
02/08/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.45500	2.50400	0
02/08/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.40500	2.45400	0
02/08/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.35500	2.40400	0
02/08/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.30500	2.35400	0
02/08/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.25500	2.30400	0
02/08/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.20500	2.25400	0
02/08/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.15500	2.20400	0
02/08/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.10500	2.15400	0
02/08/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.05500	2.10500	0
02/08/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00200	0
02/08/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.00500	2.05500	0
02/08/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.95600	2.00500	0
02/08/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00200	0.00200	0
02/08/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.90600	1.95500	0
02/08/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
02/08/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.61000	1.65700	0
02/08/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.56000	1.60700	0
02/08/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.51000	1.55700	0
02/08/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.55700	1.60700	0
02/08/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00300	0.00400	0
02/08/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.50800	1.55700	0
02/08/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00400	0.00400	0
02/08/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.45800	1.50700	0
02/08/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
02/08/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.40900	1.45800	0
02/08/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00500	0.00500	0
02/08/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.35900	1.40800	0
02/08/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
02/08/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.31000	1.35900	0
02/08/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00600	0.00600	0
02/08/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.26000	1.30900	0
02/08/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
02/08/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.21100	1.26000	0
02/08/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
02/08/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.16200	1.21000	0
02/08/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00800	0.00700	0
02/08/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.11200	1.16100	0
02/08/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00800	0.00800	0
02/08/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.06300	1.11200	0
02/08/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00900	0.00900	0
02/08/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.01500	1.06300	0
02/08/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01100	0.01000	0
02/08/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.96700	1.01400	0
02/08/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01300	0.01100	0
02/08/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.92100	0.96700	0
02/08/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01700	0.01400	0
02/08/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.62200	0.66800	0
02/08/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01200	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.57500	0.62100	0
02/08/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01500	0.01400	0
02/08/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.52900	0.57400	0
02/08/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01900	0.01700	0
02/08/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.61700	0.66000	0
02/08/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.06300	0.05700	0
02/08/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.57900	0.62000	0
02/08/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07500	0.06700	0
02/08/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.54100	0.58200	0
02/08/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08700	0.07900	0
02/08/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.50500	0.54400	0
02/08/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10100	0.09100	0
02/08/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.47000	0.50900	0
02/08/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11600	0.10600	0
02/08/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.43600	0.47400	0
02/08/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13200	0.12100	0
02/08/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.40400	0.44200	0
02/08/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.15000	0.13900	0
02/08/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.37400	0.41000	0
02/08/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.17000	0.15700	0
02/08/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.34500	0.38100	0
02/08/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.19100	0.17800	0
02/08/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.46100	0.49700	27,300
02/08/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.25900	0.24600	0
02/08/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.29200	0.32600	0
02/08/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.23800	0.22300	0
02/08/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.53700	0.57400	0
02/08/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.33700	0.32400	0
02/08/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.51200	0.54800	0
02/08/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.36200	0.34800	0
02/08/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.48900	0.52400	0
02/08/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.38900	0.37400	0
02/08/2010	\$ / R On 13-December-10	7.55	C	Foreign Exchange Future	0.21400	0.23900	4,000
02/08/2010	\$ / R On 13-December-10	7.55	P	Foreign Exchange Future	0.36000	0.33600	0
02/08/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.19800	0.22200	15,000
02/08/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.39400	0.36900	0
02/08/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.04700	0.06100	0
02/08/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.38700	0.35400	0
02/08/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.17100	0.19300	0
02/08/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.46700	0.44000	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.03300	0.04500	1,200
02/08/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.47300	0.43800	0
02/08/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.14800	0.16700	0
02/08/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.54400	0.51400	0
02/08/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.13800	0.15600	14,644
02/08/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.58400	0.55300	0
02/08/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.12900	0.14500	30,000
02/08/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.62500	0.59200	0
02/08/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.22700	0.24800	0
02/08/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.67500	0.64700	0
02/08/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.21600	0.23600	27,300
02/08/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.71400	0.68500	0
02/08/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.20600	0.22500	340
02/08/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.75400	0.72400	0
02/08/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.09800	0.11100	0
02/08/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.79400	0.75800	0
02/08/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.09200	0.10400	4,400
02/08/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.83800	0.80100	0
02/08/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.08600	0.09800	0
02/08/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.88200	0.84500	0
02/08/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.08100	0.09200	4,000
02/08/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.92700	0.88900	0
02/08/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.07600	0.08600	0
02/08/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.97200	0.93300	0
02/08/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.07100	0.08100	0
02/08/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.01700	0.97800	0
02/08/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.14800	0.16300	3,000
02/08/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.04600	1.01200	0
02/08/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.06300	0.07200	0
02/08/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.10900	1.06900	0
02/08/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.13600	0.14900	30,000
02/08/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.13400	1.09800	0
02/08/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.05600	0.06400	0
02/08/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.20200	1.16100	0
02/08/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.05300	0.06100	3,185
02/08/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.24900	1.20800	0
02/08/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00200	0.00300	3,000
02/08/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.39200	1.34600	0
02/08/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.04300	0.04900	15,000
02/08/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.43900	1.39600	0

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02/08/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.03900	0.04400	30,000
02/08/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.53500	1.49100	0
02/08/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.03600	0.04000	20,000
02/08/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.63200	1.58700	0
02/08/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.03400	0.03800	0
02/08/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.68000	1.63500	0
02/08/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.03300	0.03700	500
02/08/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.72900	1.68400	0
02/08/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.84100	1.79400	0
02/08/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.03000	0.03400	0
02/08/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.82600	1.78100	0
02/08/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.99000	1.94400	0
02/08/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.02200	0.02500	0
02/08/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.11800	2.07200	0
02/08/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.02000	0.02300	0
02/08/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.16600	2.12000	0
02/08/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.39000	2.34300	0
02/08/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.44000	2.39300	0
02/08/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.49000	2.44300	0
02/08/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.01200	0.01400	0
02/08/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.45800	2.41100	0
02/08/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.01100	0.01300	0
02/08/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.50700	2.46000	0
02/08/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.01000	0.01200	0
02/08/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.55600	2.50900	0
02/08/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00900	0.01100	300
02/08/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.60500	2.55800	0
02/08/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00900	0.01000	0
02/08/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.65500	2.60700	0
02/08/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00800	0.00900	0
02/08/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.70400	2.65600	0
02/08/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00700	0.00900	0
02/08/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.75300	2.70600	0
02/08/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00700	0.00800	0
02/08/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.80300	2.75500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00600	0.00700	0
02/08/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.85200	2.80400	0
02/08/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00600	0.00700	0
02/08/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.90200	2.85400	0
02/08/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00500	0.00600	0
02/08/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.95100	2.90300	0
02/08/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00500	0.00600	0
02/08/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.00100	2.95300	0
02/08/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00400	0.00500	0
02/08/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.05000	3.00200	0
02/08/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.03200	0.03500	30,000
02/08/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.03000	2.98400	0
02/08/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00100	0.00200	0
02/08/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.64700	3.59900	0
02/08/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.39000	4.34300	0
02/08/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.44000	4.39300	0
02/08/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.49000	4.44300	0
02/08/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.44600	4.39800	0
02/08/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.49600	4.44800	0
02/08/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.54600	4.49800	0
02/08/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00100	0
02/08/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.59600	4.54800	0
02/08/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.64600	4.59700	0
02/08/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.69600	4.64700	0
02/08/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.74600	4.69700	0
02/08/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.79600	4.74700	0
02/08/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.84600	4.79700	0
02/08/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.89600	4.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.94600	4.89700	0
02/08/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.99600	4.94700	0
02/08/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.04600	4.99700	0
02/08/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.09600	5.04700	0
02/08/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.64600	5.59700	0
02/08/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.39000	6.34300	0
02/08/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.44000	6.39300	0
02/08/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.49000	6.44300	0
02/08/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.44600	6.39700	0
02/08/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.49600	6.44700	0
02/08/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.54600	6.49700	0
02/08/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.59600	6.54700	0
02/08/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.64600	6.59700	0
02/08/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.69600	6.64700	0
02/08/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.74600	6.69700	0
02/08/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.79600	6.74700	0
02/08/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.84600	6.79700	0
02/08/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.89600	6.84700	0
02/08/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.94600	6.89700	0
02/08/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.99600	6.94700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.04600	6.99700	0
02/08/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.09600	7.04700	0
02/08/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.64600	7.59700	0
02/08/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.39000	8.34300	0
02/08/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.44000	8.39300	0
02/08/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.49000	8.44300	0
02/08/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.44600	8.39700	0
02/08/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.49600	8.44700	0
02/08/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.54600	8.49700	0
02/08/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.59600	8.54700	0
02/08/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.64600	8.59700	0
02/08/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.69600	8.64700	0
02/08/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.74600	8.69700	0
02/08/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.79600	8.74700	0
02/08/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.84600	8.79700	0
02/08/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.89600	8.84700	0
02/08/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.94600	8.89700	0
02/08/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.99600	8.94700	0
02/08/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.04600	8.99700	0
02/08/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.09600	9.04700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	£ / R On 14-March-11			Foreign Exchange Future	11.90810	11.80560	520
02/08/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.62600	0.57800	0
02/08/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.46800	0.52200	0
02/08/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.60200	0.55600	0
02/08/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.49400	0.55000	0
02/08/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.58000	0.53700	0
02/08/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.52200	0.58100	0
02/08/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.35900	0.32700	0
02/08/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.49800	0.56700	0
02/08/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.10300	0.09100	417
02/08/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.48600	0.57700	0
02/08/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.02700	0.02600	0
02/08/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.11000	1.21200	0
02/08/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.02400	0.02400	0
02/08/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.15700	1.26000	0
02/08/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.02200	0.02200	0
02/08/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.20500	1.30800	0
02/08/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08580	0.08610	0
02/08/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01034	0.01064	0
02/08/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00054	0.00054	0
02/08/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00296	0.00324	0
02/08/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00126	0.00124	0
02/08/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00394	0.00417	0
02/08/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00414	0.00407	0
02/08/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00154	0.00166	0
02/08/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01174	0.01156	0
02/08/2010	€ / R On 14-March-11			Foreign Exchange Future	9.87760	9.82160	8,620
02/08/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.90900	1.85600	0
02/08/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00500	0.00700	0
02/08/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.86000	1.80600	0
02/08/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00600	0.00700	0
02/08/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.81000	1.75700	0
02/08/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00600	0.00800	0
02/08/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.76100	1.70800	0
02/08/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00700	0.00900	0
02/08/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.66200	1.60900	0
02/08/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00800	0.01000	0
02/08/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.56300	1.51200	0
02/08/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00900	0.01300	0
02/08/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.51400	1.46300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01000	0.01400	0
02/08/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.36700	1.31700	0
02/08/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01300	0.01800	0
02/08/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.22100	1.17300	0
02/08/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01700	0.02400	0
02/08/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.93900	0.89900	0
02/08/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03500	0.05000	0
02/08/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.89500	0.85700	0
02/08/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04100	0.05800	0
02/08/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.85200	0.81500	0
02/08/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04800	0.06600	0
02/08/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.81000	0.77400	0
02/08/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.05600	0.07500	0
02/08/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.72800	0.69600	0
02/08/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.07400	0.09700	0
02/08/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.65000	0.62100	0
02/08/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.09600	0.12200	0
02/08/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.61300	0.58600	0
02/08/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.10900	0.13700	0
02/08/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.57700	0.55100	0
02/08/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.12300	0.15200	1,125
02/08/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.50900	0.48600	0
02/08/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.15500	0.18700	0
02/08/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.61800	0.59400	14,937
02/08/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.24000	0.27200	0
02/08/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.41700	0.39600	0
02/08/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.21300	0.24700	0
02/08/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.38800	0.36900	0
02/08/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.23400	0.27000	750
02/08/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.47800	0.45800	0
02/08/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.35000	0.38600	0
02/08/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.45300	0.43400	0
02/08/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.37500	0.41200	0
02/08/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.42900	0.41500	0
02/08/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.40100	0.44300	0
02/08/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.25700	0.24800	0
02/08/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.40300	0.44900	0
02/08/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.24200	0.23300	0
02/08/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.43800	0.48400	0
02/08/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.22700	0.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.47300	0.52000	0
02/08/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.20000	0.19300	375
02/08/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.54600	0.59400	0
02/08/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.17700	0.17100	0
02/08/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.62300	0.67200	0
02/08/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16700	0.16100	0
02/08/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.66300	0.71200	0
02/08/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15800	0.15200	60
02/08/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.70400	0.75300	0
02/08/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.26400	0.25600	14,937
02/08/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.78600	0.83400	0
02/08/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.01300	0.01300	2,530
02/08/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.87900	0.93600	0
02/08/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.11800	0.11400	0
02/08/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.91400	0.96500	0
02/08/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.08600	0.08300	0
02/08/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.18200	1.23400	0
02/08/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.08200	0.07800	0
02/08/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.22800	1.27900	0
02/08/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.07800	0.07500	0
02/08/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.27400	1.32600	0
02/08/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.07400	0.07100	0
02/08/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.32000	1.37200	0
02/08/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.06800	0.06400	0
02/08/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.41400	1.46500	0
02/08/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.06200	0.05900	0
02/08/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.50800	1.56000	0
02/08/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.05900	0.05600	0
02/08/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.55500	1.60700	0
02/08/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.05200	0.04900	0
02/08/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.69800	1.75000	0
02/08/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.04600	0.04300	0
02/08/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.84200	1.89400	0
02/08/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.03200	2.08900	0
02/08/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.03500	0.03100	0
02/08/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.13100	2.18200	0
02/08/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.03200	0.02900	0
02/08/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.17800	2.23000	0
02/08/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03000	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.22600	2.27800	0
02/08/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02800	0.02500	0
02/08/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.27400	2.32600	0
02/08/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02600	0.02300	0
02/08/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.32200	2.37400	0
02/08/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02400	0.02200	0
02/08/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.37000	2.42300	0
02/08/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02100	0.01900	0
02/08/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.46700	2.52000	0
02/08/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01900	0.01800	0
02/08/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.51500	2.56900	0
02/08/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01600	0.01400	0
02/08/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.66200	2.71500	0
02/08/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.01200	0.01100	0
02/08/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.80800	2.86200	0
02/08/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00800	0.00700	0
02/08/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.10400	3.15800	0
02/08/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00700	0.00600	0
02/08/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.20300	3.25700	0
02/08/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00200	0.00200	0
02/08/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.09800	4.15300	0
02/08/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00200	0.00200	0
02/08/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.14800	4.20300	0
02/08/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00200	0.00200	0
02/08/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.19800	4.25300	0
02/08/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00200	0.00200	0
02/08/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.24800	4.30300	0
02/08/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00200	0
02/08/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.34700	4.40300	0
02/08/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.44700	4.50200	0
02/08/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.49700	4.55200	0
02/08/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.64700	4.70200	0
02/08/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.79700	4.85200	0
02/08/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/08/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.09700	5.15200	0
02/08/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.19700	5.25200	0
02/08/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.09600	6.15100	0
02/08/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.14600	6.20100	0
02/08/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.19600	6.25100	0
02/08/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.24600	6.30100	0
02/08/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.34600	6.40100	0
02/08/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.44600	6.50100	0
02/08/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.49600	6.55100	0
02/08/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.64600	6.70100	0
02/08/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.79600	6.85100	0
02/08/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.09600	7.15100	0
02/08/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.19600	7.25100	0
02/08/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.09600	8.15100	0
02/08/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.14600	8.20100	0
02/08/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.19600	8.25100	0
02/08/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.24600	8.30100	0
02/08/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.34600	8.40100	0
02/08/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.44600	8.50100	0
02/08/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.49600	8.55100	0
02/08/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.64600	8.70100	0
02/08/2010	€ / R On 13-December-10	18.55	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
02/08/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.79600	8.85100	0
02/08/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.09600	9.15100	0
02/08/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.19600	9.25100	0
02/08/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.09600	10.15100	0
02/08/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.14600	10.20100	0
02/08/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.19600	10.25100	0
02/08/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.24600	10.30100	0
02/08/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.34600	10.40100	0
02/08/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.44600	10.50100	0
02/08/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.49600	10.55100	0
02/08/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.64600	10.70100	0
02/08/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.79600	10.85100	0
02/08/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.09600	11.15100	0
02/08/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.19600	11.25100	0
02/08/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.67330	6.65160	25
02/08/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.27000	0.26300	0
02/08/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.24700	0.26100	0
02/08/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.25000	0.24400	0
02/08/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.27700	0.29200	0
02/08/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.23200	0.22700	0
02/08/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.30900	0.32500	0
02/08/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.11000	0.10700	0
02/08/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.34900	0.36900	0
02/08/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.09800	0.09500	200
02/08/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.38700	0.40700	0
02/08/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.22800	7.21400	0
02/08/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.02000	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.37100	0.38800	0
02/08/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.05800	0.06200	0
02/08/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.48000	0.49800	0
02/08/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.05100	0.05400	0
02/08/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.52300	0.54000	0
02/08/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.04500	0.04800	0
02/08/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.56700	0.58400	0
<b>Futures Open Interest</b>							<b>381,591.00</b>
<b>Options Open Interest</b>							<b>495,415.00</b>
<b>Total</b>							<b>877,006.00</b>