



Currency Futures & Options Weekly Statistics

From: 18/10/2010 To: 18/10/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.19230	9.13860	0
18/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.87400	3.82100	0
18/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.07400	3.02100	0
18/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.02400	2.97100	0
18/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.97400	2.92100	0
18/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.92400	2.87100	0
18/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.87400	2.82100	0
18/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.82400	2.77100	0
18/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.77400	2.72100	0
18/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.72400	2.67100	0
18/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.67400	2.62100	0
18/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.62400	2.57100	0
18/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.57400	2.52100	0
18/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.52400	2.47100	0
18/10/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.47400	2.42100	0
18/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.42400	2.37100	0
18/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.07400	2.02100	0
18/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.02400	1.97100	0
18/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.97400	1.92100	0
18/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.92400	1.87100	0
18/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.87400	1.82100	0
18/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.82400	1.77100	0
18/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.77400	1.72100	0
18/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.72400	1.67100	0
18/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.67400	1.62100	0
18/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.62400	1.57100	0
18/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.57400	1.52100	0
18/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.52400	1.47100	0
18/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.47500	1.42100	0
18/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.42500	1.37200	0
18/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.07600	1.02300	0
18/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.02600	0.97400	0
18/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00300	0
18/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	0.97700	0.92400	0
18/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
18/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.92700	0.87500	0
18/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.87800	0.82600	0
18/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00400	0.00500	0
18/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.83000	0.77800	0
18/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00600	0.00700	0
18/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.78100	0.73000	0
18/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00700	0.00900	0
18/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.73300	0.68200	0
18/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00900	0.01100	0
18/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.68500	0.63500	0
18/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01100	0.01400	0
18/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.63800	0.58900	0
18/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01400	0.01800	0
18/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.59200	0.54300	0
18/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01800	0.02200	0
18/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.54600	0.49900	0
18/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02200	0.02800	0
18/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.50100	0.45500	0
18/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02700	0.03400	0
18/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.45800	0.41300	0
18/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03400	0.04200	0
18/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.57600	0.54000	0
18/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.16500	0.18200	0
18/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.19700	0.16700	0
18/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.12300	0.14600	0
18/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.16800	0.14500	30,000
18/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.14400	0.17400	0
18/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.14500	0.12500	0
18/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.17100	0.20400	0
18/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.12600	0.10800	0
18/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.20200	0.23700	0
18/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.10800	0.09300	10,534
18/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.23400	0.27200	0
18/10/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.23300	0.21400	1,200
18/10/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.31500	0.34900	0
18/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.08000	0.06800	0
18/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.30600	0.34700	0
18/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.06800	0.05800	0
18/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.34400	0.38700	3,500
18/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.18500	0.17000	7,500
18/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.41700	0.45500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.17100	0.15800	33,350
18/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.45300	0.49300	0
18/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.04200	0.03600	2,040
18/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.46800	0.51500	0
18/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.24600	0.23100	0
18/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.53500	0.57300	0
18/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.23200	0.21900	0
18/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.57100	0.61100	0
18/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.22000	0.20700	0
18/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.60900	0.64900	0
18/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.11800	0.10900	371
18/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.65000	0.69400	0
18/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.10900	0.10100	500
18/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.69100	0.73600	0
18/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01400	0.01200	1,000
18/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.79000	0.84100	500
18/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01000	0.00800	2,423
18/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.88600	0.93700	0
18/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00800	0.00700	14,644
18/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.93400	0.98600	0
18/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00700	0.00600	30,000
18/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.98300	1.03500	0
18/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.06700	0.06300	0
18/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.99900	1.04800	0
18/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.21200	0.20400	0
18/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.00000	1.04500	0
18/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.20400	0.19600	0
18/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.04200	1.08700	0
18/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.19600	0.18900	0
18/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.08400	1.13000	0
18/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00300	0.00300	4,400
18/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.22900	1.28200	0
18/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00300	0.00300	0
18/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.27900	1.33200	0
18/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00200	0.00200	4,000
18/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.32800	1.38100	0
18/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.37800	1.43100	0
18/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.42800	1.48100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03900	0.03700	3,000
18/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.42100	1.47200	0
18/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.52700	1.58000	0
18/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03500	0.03300	30,000
18/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.51700	1.56800	0
18/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.62700	1.68000	0
18/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
18/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.67700	1.73000	0
18/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
18/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.87700	1.93000	0
18/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
18/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.97600	2.02900	0
18/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
18/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.07600	2.12900	0
18/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.12600	2.17900	0
18/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
18/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.17600	2.22900	0
18/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.62700	1.59700	0
18/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.58500	1.60800	0
18/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.61000	1.58100	0
18/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.61800	1.64200	0
18/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.59400	1.56600	0
18/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.65200	1.67700	0
18/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.57600	2.62900	0
18/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.62600	2.67900	0
18/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.92600	2.97900	0
18/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.97600	3.02900	0
18/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.02600	3.07900	0
18/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
18/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.07600	3.12900	0
18/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.12600	3.17900	0

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18/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.17600	3.22900	0
18/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.22600	3.27900	0
18/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.27600	3.32900	0
18/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.32600	3.37900	0
18/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.37600	3.42900	0
18/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.42600	3.47900	0
18/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.47600	3.52900	0
18/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.52600	3.57900	0
18/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
18/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.48400	3.53700	0
18/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.12600	4.17900	0
18/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.92600	4.97900	0
18/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.97600	5.02900	0
18/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.02600	5.07900	0
18/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.07600	5.12900	0
18/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.12600	5.17900	0
18/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.17600	5.22900	0
18/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.22600	5.27900	0
18/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.27600	5.32900	0
18/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.32600	5.37900	0
18/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.37600	5.42900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.42600	5.47900	0
18/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.47600	5.52900	0
18/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.52600	5.57900	0
18/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.57600	5.62900	0
18/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.12600	6.17900	0
18/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.92600	6.97900	0
18/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.97600	7.02900	0
18/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.02600	7.07900	0
18/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.07600	7.12900	0
18/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.12600	7.17900	0
18/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.17600	7.22900	0
18/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.22600	7.27900	0
18/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.27600	7.32900	0
18/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.32600	7.37900	0
18/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.37600	7.42900	0
18/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.42600	7.47900	0
18/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.47600	7.52900	0
18/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.52600	7.57900	0
18/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.57600	7.62900	0
18/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.12600	8.17900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.92600	8.97900	0
18/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.97600	9.02900	0
18/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.02600	9.07900	0
18/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.07600	9.12900	0
18/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.12600	9.17900	0
18/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.17600	9.22900	0
18/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.22600	9.27900	0
18/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.27600	9.32900	0
18/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.32600	9.37900	0
18/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.37600	9.42900	0
18/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.42600	9.47900	0
18/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.47600	9.52900	0
18/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.52600	9.57900	0
18/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.57600	9.62900	0
18/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.27840	11.28700	1,564
18/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.27100	0.27900	870
18/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.58000	0.58100	0
18/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.19300	0.20100	0
18/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.80200	0.80300	0
18/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.32300	0.33100	0
18/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.84500	0.84400	0
18/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.31000	0.31800	0
18/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.88200	0.88100	0
18/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.29800	0.30500	0
18/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.92000	0.91800	0
18/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.14600	0.15300	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.00500	1.00500	0
18/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.08000	0.08600	870
18/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.48900	1.48800	0
18/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08660	0.08580	1,185
18/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00945	0.00871	0
18/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00015	0.00021	0
18/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01027	0.00962	0
18/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00067	0.00082	0
18/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00230	0.00204	0
18/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00300	0.00354	0
18/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00421	0.00392	0
18/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00461	0.00512	0
18/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00039	0.00036	0
18/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01109	0.01186	0
18/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00170	0.00159	0
18/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01210	0.01279	0
18/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.90090	9.86790	5,820
18/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.81700	1.77900	0
18/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.76700	1.72900	0
18/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.71700	1.67900	0
18/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.66700	1.63000	0
18/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.56800	1.53000	0
18/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00200	0.00100	0
18/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.46800	1.43000	0
18/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00200	0.00100	0
18/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.41800	1.38000	0
18/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00200	0.00100	0
18/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.26900	1.23100	0
18/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00300	0.00200	0
18/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.12100	1.08300	0
18/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00500	0.00400	0
18/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.82900	0.79300	0
18/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.01300	0.01400	0
18/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.78200	0.74600	0
18/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.01600	0.01700	0
18/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.73500	0.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01900	0.02100	0
18/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.68900	0.65400	0
18/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.02300	0.02500	0
18/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.59900	0.56600	0
18/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03300	0.03700	0
18/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.51200	0.48100	0
18/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04600	0.05200	0
18/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.47100	0.44000	0
18/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05500	0.06100	0
18/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.43100	0.40100	0
18/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.06500	0.07200	1,125
18/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.35400	0.32700	0
18/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.08800	0.09800	0
18/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.47800	0.46500	10,429
18/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.19300	0.21600	0
18/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.25200	0.23000	0
18/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.13600	0.15100	0
18/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.22200	0.20100	0
18/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.15600	0.17200	750
18/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.49300	0.49300	0
18/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.34200	0.37500	0
18/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.46700	0.46800	0
18/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.36600	0.40000	0
18/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.44200	0.44400	0
18/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.39100	0.42600	0
18/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.10500	0.09700	0
18/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.33900	0.36800	0
18/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.09200	0.08500	0
18/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.37600	0.40600	0
18/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.08100	0.07500	0
18/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.41500	0.44600	0
18/10/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.06200	0.05700	375
18/10/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.49600	0.52800	0
18/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04800	0.04400	0
18/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.58200	0.61500	0
18/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04200	0.03900	0
18/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.62600	0.66000	0
18/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03600	0.03400	60
18/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.67000	0.70500	0
18/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.14600	0.15000	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.76100	0.80100	0
18/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.12900	0.13300	4,508
18/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.84400	0.88400	0
18/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.01900	0.01800	0
18/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.90300	0.93900	0
18/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00900	0.00800	0
18/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.19300	1.22900	0
18/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00700	0.00700	0
18/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.24100	1.27800	0
18/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00700	0.00600	0
18/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.29100	1.32700	0
18/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00600	0.00600	0
18/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.34000	1.37700	0
18/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00500	0.00400	0
18/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.43900	1.47500	0
18/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
18/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.53800	1.57500	0
18/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00300	0.00300	0
18/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.58700	1.62400	0
18/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.73600	1.77300	0
18/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
18/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.88600	1.92300	0
18/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.18500	2.22200	0
18/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.23500	2.27200	0
18/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.28500	2.32200	0
18/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.33500	2.37200	0
18/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.38500	2.42200	0
18/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.43500	2.47200	0
18/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.53500	2.57200	0
18/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00100	0
18/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.58400	2.62200	0
18/10/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.73400	2.77100	0
18/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.88400	2.92100	0
18/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.18400	3.22100	0
18/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.28400	3.32100	0
18/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.18400	4.22100	0
18/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.23400	4.27100	0
18/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.28400	4.32100	0
18/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.33400	4.37100	0
18/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.43400	4.47100	0
18/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.53400	4.57100	0
18/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.58400	4.62100	0
18/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.73400	4.77100	0
18/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.88400	4.92100	0
18/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.18400	5.22100	0
18/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.28400	5.32100	0
18/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.18400	6.22100	0
18/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.23400	6.27100	0
18/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.28400	6.32100	0
18/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.33400	6.37100	0
18/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.43400	6.47100	0
18/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.53400	6.57100	0
18/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.58400	6.62100	0
18/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.73400	6.77100	0
18/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.88400	6.92100	0
18/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.18400	7.22100	0
18/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.28400	7.32100	0
18/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.18400	8.22100	0
18/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.23400	8.27100	0
18/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.28400	8.32100	0
18/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.33400	8.37100	0
18/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.43400	8.47100	0
18/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.53400	8.57100	0
18/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.58400	8.62100	0
18/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.73400	8.77100	0
18/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.88400	8.92100	0
18/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.18400	9.22100	0
18/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.28400	9.32100	0
18/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.18400	10.22100	0
18/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.23400	10.27100	0
18/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.28400	10.32100	0
18/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.33400	10.37100	0
18/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.43400	10.47100	0
18/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.53400	10.57100	0
18/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.58400	10.62100	0
18/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.73400	10.77100	0
18/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.88400	10.92100	0
18/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.18400	11.22100	0
18/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.28400	11.32100	0
18/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.36310	7.31970	0
18/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.43400	0.40100	0
18/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.19100	0.22400	0
18/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.40400	0.37200	0
18/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.21100	0.24500	0
18/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37600	0.34500	0
18/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.23300	0.26800	0
18/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.23000	0.21000	0
18/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.14500	0.19000	0
18/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07200	0.06600	0
18/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.15200	0.21100	0
18/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.05700	0.05300	200
18/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.18700	0.24800	0
18/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.90100	0.87800	0
18/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.78800	0.80800	0
18/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.87800	0.85600	0
18/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.81500	0.83600	0
18/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.85700	0.84000	0
18/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.84400	0.87000	0
18/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.89700	6.86770	0
18/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.15000	0.14300	0
18/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.25300	0.27500	0
18/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.13300	0.12800	0
18/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.28600	0.31000	0
18/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.11800	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.32100	0.34600	0
18/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00500	0.00600	0
18/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.83300	0.86500	0
18/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00400	0.00500	0
18/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.88200	0.91400	0
18/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00300	0.00400	0
18/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.93100	0.96300	0
18/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.36000	7.28450	0
18/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.32600	0.27600	0
18/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07100	0.09600	0
18/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.29000	0.24300	0
18/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08500	0.11300	0
18/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.25500	0.21200	0
18/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10000	0.13200	0
18/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.36100	0.32100	0
18/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.20100	0.23700	0
18/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.33300	0.29500	0
18/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.22300	0.26100	0
18/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.30700	0.27200	0
18/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.24700	0.28800	0
Futures Open Interest							454,362.00
Options Open Interest							513,707.00
Total							968,069.00