



# Currency Futures & Options Weekly Statistics

From: 15/11/2010 To: 15/11/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.30370	9.22780	0
15/11/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.95600	3.88100	0
15/11/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.15600	3.08100	0
15/11/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.10600	3.03100	0
15/11/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.05600	2.98100	0
15/11/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.00600	2.93100	0
15/11/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.95600	2.88100	0
15/11/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.90600	2.83100	0
15/11/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.85600	2.78100	0
15/11/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.80600	2.73100	0
15/11/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.75600	2.68100	0
15/11/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.70600	2.63100	0
15/11/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.65600	2.58100	0
15/11/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.60600	2.53100	0
15/11/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.55600	2.48100	0
15/11/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.50600	2.43100	0
15/11/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.15600	2.08100	0
15/11/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.10600	2.03100	0
15/11/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.05600	1.98100	0
15/11/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.00600	1.93100	0
15/11/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.95600	1.88100	0
15/11/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.90600	1.83100	0
15/11/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.85600	1.78100	0
15/11/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.80600	1.73100	0
15/11/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.75600	1.68100	0
15/11/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.70600	1.63100	0
15/11/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.65600	1.58100	0
15/11/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.60600	1.53100	0
15/11/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.55600	1.48100	0
15/11/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.50600	1.43100	0
15/11/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.15600	1.08100	0
15/11/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.10600	1.03100	0
15/11/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.05700	0.98200	0
15/11/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.00700	0.93200	0
15/11/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.95700	0.88200	0
15/11/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.90700	0.83200	0
15/11/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.85700	0.78300	0
15/11/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00100	0.00200	0
15/11/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.80800	0.73400	0
15/11/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
15/11/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.75800	0.68500	0
15/11/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00200	0.00400	0
15/11/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.70900	0.63600	0
15/11/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00300	0.00500	0
15/11/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.66000	0.58700	0
15/11/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00400	0.00600	0
15/11/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.61100	0.53900	0
15/11/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00500	0.00800	0
15/11/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.56300	0.49200	0
15/11/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00700	0.01100	0
15/11/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.51500	0.44600	0
15/11/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00900	0.01500	0
15/11/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.62400	0.56600	0
15/11/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.13000	0.15000	0
15/11/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.21300	0.16500	0
15/11/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05700	0.08400	0
15/11/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.17700	0.13400	30,000
15/11/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07100	0.10300	0
15/11/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.14500	0.10700	0
15/11/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08900	0.12600	0
15/11/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.11600	0.08800	0
15/11/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11000	0.15700	0
15/11/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.09500	0.07200	10,534
15/11/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13900	0.19100	0
15/11/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.24300	0.21100	1,200
15/11/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.24100	0.28600	0
15/11/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.06300	0.04700	0
15/11/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.20700	0.26600	0
15/11/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.05000	0.03800	0
15/11/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.24400	0.30700	3,500
15/11/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.18800	0.16300	7,500
15/11/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.33600	0.38800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.17200	0.15000	33,350
15/11/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.37000	0.42500	0
15/11/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.02600	0.02000	2,040
15/11/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.37000	0.43900	0
15/11/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.25700	0.23100	0
15/11/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.46300	0.51500	0
15/11/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.24200	0.21700	0
15/11/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.49800	0.55100	0
15/11/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.22800	0.20500	0
15/11/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.53400	0.58900	0
15/11/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.11300	0.09800	371
15/11/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.56100	0.62300	0
15/11/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.10400	0.09100	500
15/11/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.60200	0.66600	0
15/11/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.00500	0.00400	1,000
15/11/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.69900	0.77300	500
15/11/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00300	0.00300	2,423
15/11/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.79700	0.87200	0
15/11/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00300	0.00200	14,644
15/11/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.84700	0.92100	0
15/11/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00200	0.00200	30,000
15/11/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.89600	0.97100	0
15/11/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.05900	0.05300	0
15/11/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.90700	0.97800	0
15/11/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.21300	0.19600	0
15/11/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.92000	0.98200	0
15/11/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.20400	0.18800	0
15/11/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.96100	1.02400	0
15/11/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.19600	0.18100	0
15/11/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.00300	1.06700	0
15/11/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00100	0.00100	4,400
15/11/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.14500	1.22000	0
15/11/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.19500	1.27000	0
15/11/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00100	0.00100	4,000
15/11/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.24500	1.32000	0
15/11/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.29400	1.36900	0
15/11/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.34400	1.41900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03100	0.02800	3,000
15/11/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.32900	1.40300	0
15/11/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.44400	1.51900	0
15/11/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.02700	0.02500	30,000
15/11/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.42500	1.50000	0
15/11/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.54400	1.61900	0
15/11/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
15/11/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.59400	1.66900	0
15/11/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
15/11/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.79400	1.86900	0
15/11/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
15/11/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.89400	1.96900	0
15/11/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
15/11/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.99400	2.06900	0
15/11/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.04400	2.11900	0
15/11/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
15/11/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.09400	2.16900	0
15/11/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.71300	1.66300	0
15/11/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.55900	1.58500	0
15/11/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.69500	1.64500	0
15/11/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.59100	1.61700	0
15/11/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.67800	1.63000	0
15/11/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.62400	1.65200	0
15/11/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.49400	2.56900	0
15/11/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.54400	2.61900	0
15/11/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.84400	2.91900	0
15/11/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.89400	2.96900	0
15/11/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.94400	3.01900	0
15/11/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
15/11/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.99400	3.06900	0
15/11/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.04400	3.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.09400	3.16900	0
15/11/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.14400	3.21900	0
15/11/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.19400	3.26900	0
15/11/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.24400	3.31900	0
15/11/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.29400	3.36900	0
15/11/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.34400	3.41900	0
15/11/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.39400	3.46900	0
15/11/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.44400	3.51900	0
15/11/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
15/11/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.39900	3.47600	0
15/11/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.04400	4.11900	0
15/11/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.84400	4.91900	0
15/11/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.89400	4.96900	0
15/11/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.94400	5.01900	0
15/11/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.99400	5.06900	0
15/11/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.04400	5.11900	0
15/11/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.09400	5.16900	0
15/11/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.14400	5.21900	0
15/11/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.19400	5.26900	0
15/11/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.24400	5.31900	0
15/11/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.29400	5.36900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.34400	5.41900	0
15/11/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.39400	5.46900	0
15/11/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.44400	5.51900	0
15/11/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.49400	5.56900	0
15/11/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.04400	6.11900	0
15/11/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.84400	6.91900	0
15/11/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.89400	6.96900	0
15/11/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.94400	7.01900	0
15/11/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.99400	7.06900	0
15/11/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.04400	7.11900	0
15/11/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.09400	7.16900	0
15/11/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.14400	7.21900	0
15/11/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.19400	7.26900	0
15/11/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.24400	7.31900	0
15/11/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.29400	7.36900	0
15/11/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.34400	7.41900	0
15/11/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.39400	7.46900	0
15/11/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.44400	7.51900	0
15/11/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.49400	7.56900	0
15/11/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.04400	8.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.84400	8.91900	0
15/11/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.89400	8.96900	0
15/11/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.94400	9.01900	0
15/11/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.99400	9.06900	0
15/11/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.04400	9.11900	0
15/11/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.09400	9.16900	0
15/11/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.14400	9.21900	0
15/11/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.19400	9.26900	0
15/11/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.24400	9.31900	0
15/11/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.29400	9.36900	0
15/11/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.34400	9.41900	0
15/11/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.39400	9.46900	0
15/11/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.44400	9.51900	0
15/11/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.49400	9.56900	0
15/11/2010	\$ / R MAXI On 14-March-11			Foreign Exchange Future	7.10160	7.02480	0
15/11/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.32435	0.27686	0
15/11/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.17275	0.20206	0
15/11/2010	\$ / R MAXI On 14-March-11	7.00	C	Foreign Exchange Future	0.29555	0.25035	0
15/11/2010	\$ / R MAXI On 14-March-11	7.00	P	Foreign Exchange Future	0.19395	0.22555	0
15/11/2010	\$ / R MAXI On 14-March-11	7.05	C	Foreign Exchange Future	0.26838	0.22980	0
15/11/2010	\$ / R MAXI On 14-March-11	7.05	P	Foreign Exchange Future	0.21678	0.25500	0
15/11/2010	£ / R On 13-June-11			Foreign Exchange Future	11.55320	11.47670	1,568
15/11/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.35900	0.32500	870
15/11/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.39200	0.43400	0
15/11/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.25200	0.22700	0
15/11/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.58500	0.63600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.40900	0.38200	0
15/11/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.65600	0.70500	0
15/11/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.39200	0.36700	0
15/11/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.68900	0.74000	0
15/11/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.37600	0.35200	0
15/11/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.72300	0.77500	0
15/11/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.18700	0.16800	150
15/11/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.77000	0.82700	0
15/11/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.09700	0.08700	870
15/11/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.23000	1.29600	0
15/11/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08580	0.08540	0
15/11/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00864	0.00826	0
15/11/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00004	0.00006	0
15/11/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00939	0.00908	0
15/11/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00059	0.00068	0
15/11/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00127	0.00122	0
15/11/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00267	0.00302	0
15/11/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00336	0.00325	0
15/11/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00456	0.00485	0
15/11/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00008	0.00009	0
15/11/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01148	0.01189	0
15/11/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00113	0.00111	0
15/11/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01233	0.01271	0
15/11/2010	€ / R On 13-June-11			Foreign Exchange Future	9.77780	9.76930	5,820
15/11/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.69700	1.68900	0
15/11/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
15/11/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.64700	1.63900	0
15/11/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
15/11/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.59700	1.58900	0
15/11/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
15/11/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.54700	1.53900	0
15/11/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
15/11/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.44700	1.43900	0
15/11/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00100	0.00000	0
15/11/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.34700	1.33900	0
15/11/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
15/11/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.29700	1.28900	0
15/11/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
15/11/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.14700	1.14000	0
15/11/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.99800	0.99100	0
15/11/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
15/11/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.70300	0.69600	0
15/11/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00700	0.00700	0
15/11/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.65400	0.64800	0
15/11/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00800	0.00900	0
15/11/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.60700	0.60000	0
15/11/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.01100	0.01100	0
15/11/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.55900	0.55300	0
15/11/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01300	0.01400	0
15/11/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.46800	0.46200	0
15/11/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.02200	0.02300	0
15/11/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.38000	0.37500	0
15/11/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.03400	0.03600	0
15/11/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.33800	0.33300	0
15/11/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04200	0.04400	0
15/11/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.29800	0.29400	0
15/11/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.05200	0.05500	1,125
15/11/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.22400	0.22100	0
15/11/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07800	0.08200	0
15/11/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.37500	0.37400	10,429
15/11/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.21000	0.21800	0
15/11/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.13200	0.13000	0
15/11/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.13600	0.14100	0
15/11/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.11200	0.11000	0
15/11/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.16600	0.17100	750
15/11/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.40700	0.40400	0
15/11/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.37900	0.38500	0
15/11/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.38700	0.38400	0
15/11/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.40900	0.41500	0
15/11/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.36800	0.36500	0
15/11/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.44000	0.44600	0
15/11/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.03800	0.03800	0
15/11/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.39200	0.39900	0
15/11/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.03100	0.03100	0
15/11/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.43500	0.44200	0
15/11/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.02600	0.02600	0
15/11/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.48000	0.48700	0
15/11/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.15300	0.15400	100
15/11/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.58800	0.59800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.01200	0.01300	0
15/11/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.66600	0.67400	0
15/11/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.01000	0.01000	0
15/11/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.71400	0.72100	0
15/11/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00800	0.00900	60
15/11/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.76200	0.77000	0
15/11/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.09900	0.10100	14,937
15/11/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.83400	0.84500	0
15/11/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08600	0.08800	4,508
15/11/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.92100	0.93200	0
15/11/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.00300	0.00400	0
15/11/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.00700	1.01500	0
15/11/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.30500	1.31200	0
15/11/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.35500	1.36200	0
15/11/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.40500	1.41200	0
15/11/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.45500	1.46200	0
15/11/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.55500	1.56200	0
15/11/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.65400	1.66100	0
15/11/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.70400	1.71100	0
15/11/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.85400	1.86100	0
15/11/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.00400	2.01100	0
15/11/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.30400	2.31100	0
15/11/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.35400	2.36100	0
15/11/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.40400	2.41100	0
15/11/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.45400	2.46100	0
15/11/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.50400	2.51100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.55400	2.56100	0
15/11/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.65400	2.66100	0
15/11/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.70400	2.71100	0
15/11/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.85400	2.86100	0
15/11/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.00400	3.01100	0
15/11/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.30400	3.31100	0
15/11/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.40400	3.41100	0
15/11/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.30400	4.31100	0
15/11/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.35400	4.36100	0
15/11/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.40400	4.41100	0
15/11/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.45400	4.46100	0
15/11/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.55400	4.56100	0
15/11/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.65400	4.66100	0
15/11/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.70400	4.71100	0
15/11/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.85400	4.86100	0
15/11/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.00400	5.01100	0
15/11/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.30400	5.31100	0
15/11/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.40400	5.41100	0
15/11/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.30400	6.31100	0
15/11/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.35400	6.36100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.40400	6.41100	0
15/11/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.45400	6.46100	0
15/11/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.55400	6.56100	0
15/11/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.65400	6.66100	0
15/11/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.70400	6.71100	0
15/11/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.85400	6.86100	0
15/11/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.00400	7.01100	0
15/11/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.30400	7.31100	0
15/11/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.40400	7.41100	0
15/11/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.30400	8.31100	0
15/11/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.35400	8.36100	0
15/11/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.40400	8.41100	0
15/11/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.45400	8.46100	0
15/11/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.55400	8.56100	0
15/11/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.65400	8.66100	0
15/11/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.70400	8.71100	0
15/11/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.85400	8.86100	0
15/11/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.00400	9.01100	0
15/11/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.30400	9.31100	0
15/11/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.40400	9.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.30400	10.31100	0
15/11/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.35400	10.36100	0
15/11/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.40400	10.41100	0
15/11/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.45400	10.46100	0
15/11/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.55400	10.56100	0
15/11/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.65400	10.66100	0
15/11/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.70400	10.71100	0
15/11/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.85400	10.86100	0
15/11/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.00400	11.01100	0
15/11/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.30400	11.31100	0
15/11/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.40400	11.41100	0
15/11/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.46590	7.38290	0
15/11/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.49600	0.46500	0
15/11/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.16400	0.17500	0
15/11/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.46000	0.43000	0
15/11/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.17800	0.19000	0
15/11/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.42500	0.39600	0
15/11/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.19300	0.20600	0
15/11/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.27800	0.24800	0
15/11/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.10900	0.12100	0
15/11/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08500	0.07000	0
15/11/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07400	0.10100	0
15/11/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06400	0.05300	200
15/11/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10300	0.13400	0
15/11/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.95000	0.90600	0
15/11/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.73400	0.77300	0
15/11/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.92900	0.88600	0
15/11/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.76300	0.80300	0
15/11/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.90800	0.86600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.79200	0.83300	0
15/11/2010	CAD/ R On 14-March-11			Foreign Exchange Future	7.02770	6.97150	0
15/11/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.19600	0.16400	0
15/11/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.16800	0.19300	0
15/11/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.17400	0.14500	0
15/11/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.19600	0.22400	0
15/11/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.15400	0.12800	0
15/11/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.22600	0.25700	0
15/11/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/11/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.70100	0.75600	0
15/11/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.75000	0.80500	0
15/11/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.80000	0.85500	0
15/11/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.22370	7.21910	0
15/11/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.18500	0.17700	0
15/11/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06500	0.06100	0
15/11/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.15200	0.14300	0
15/11/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08200	0.07700	0
15/11/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.12100	0.11300	0
15/11/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10100	0.09700	0
15/11/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.25400	0.25200	0
15/11/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.23000	0.23300	0
15/11/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.23300	0.23100	0
15/11/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25900	0.26200	0
15/11/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.21300	0.21100	0
15/11/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.28900	0.29200	0
15/11/2010	RAIN On 14-March-11			Foreign Exchange Future	14,009.99000	13,927.28000	0
15/11/2010	RAIN On 13-December-10	13499.99	C	Foreign Exchange Future	312.60000	240.70000	0
15/11/2010	RAIN On 13-December-10	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2010	RAIN On 13-December-10	13500.00	C	Foreign Exchange Future	312.60000	240.70000	0
15/11/2010	RAIN On 13-December-10	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
15/11/2010	RAIN On 13-December-10	13500.01	C	Foreign Exchange Future	312.60000	240.70000	0
15/11/2010	RAIN On 13-December-10	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
15/11/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	410.20000	328.40000	0
15/11/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.20000	1.10000	0
15/11/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	410.20000	328.40000	0
15/11/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.20000	1.10000	0
15/11/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	410.20000	328.40000	0
15/11/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.20000	1.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	YUAN/R On 14-March-11			Foreign Exchange Future	1.07430	1.06130	0
15/11/2010	YUAN/R On 13-December-10	0.95	C	Foreign Exchange Future	0.10500	0.09510	0
15/11/2010	YUAN/R On 13-December-10	0.95	P	Foreign Exchange Future	0.00050	0.00050	0
15/11/2010	YUAN/R On 14-March-11	1.00	C	Foreign Exchange Future	0.08430	0.07440	0
15/11/2010	YUAN/R On 14-March-11	1.00	P	Foreign Exchange Future	0.01000	0.01310	0
15/11/2010	YUAN/R On 14-March-11	1.05	C	Foreign Exchange Future	0.04970	0.04240	0
15/11/2010	YUAN/R On 14-March-11	1.05	P	Foreign Exchange Future	0.02540	0.03110	0
15/11/2010	YUAN/R On 14-March-11	1.10	C	Foreign Exchange Future	0.02810	0.02350	0
15/11/2010	YUAN/R On 14-March-11	1.10	P	Foreign Exchange Future	0.05380	0.06220	0
<b>Futures Open Interest</b>							<b>442,767.00</b>
<b>Options Open Interest</b>							<b>519,807.00</b>
<b>Total</b>							<b>962,574.00</b>