



Currency Futures & Options Weekly Statistics

From: 12/07/2010 To: 12/07/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.01920	7.99280	2,900
12/07/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.75000	4.72200	0
12/07/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.99100	3.96200	0
12/07/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.94100	3.91200	0
12/07/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.89100	3.86200	0
12/07/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.95000	3.92200	0
12/07/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.90000	3.87200	0
12/07/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.85000	3.82200	0
12/07/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.80000	3.77200	0
12/07/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.75000	3.72200	0
12/07/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.70000	3.67200	0
12/07/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.65000	3.62200	0
12/07/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.60000	3.57200	0
12/07/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.55000	3.52200	0
12/07/2010	\$ / R On 13-December-10	4.25	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
12/07/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.50000	3.47300	0
12/07/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.45000	3.42300	0
12/07/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.40000	3.37300	0
12/07/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.35000	3.32300	0
12/07/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.30000	3.27300	0
12/07/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.99100	2.96200	0
12/07/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.94100	2.91200	0
12/07/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.89100	2.86200	0
12/07/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.95000	2.92300	0
12/07/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.90000	2.87300	0
12/07/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.85100	2.82300	0
12/07/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.80100	2.77300	0
12/07/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.75100	2.72300	0
12/07/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.70100	2.67400	0
12/07/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00200	0
12/07/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.65100	2.62400	0
12/07/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
12/07/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.60100	2.57400	0
12/07/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
12/07/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.55100	2.52400	0
12/07/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00200	0
12/07/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.50100	2.47400	0
12/07/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00200	0
12/07/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.45200	2.42400	0
12/07/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
12/07/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.40200	2.37500	0
12/07/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.35200	2.32500	0
12/07/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00200	0.00300	0
12/07/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.30200	2.27500	0
12/07/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00200	0.00300	0
12/07/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.99100	1.96300	0
12/07/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.94100	1.91300	0
12/07/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.89100	1.86300	0
12/07/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.95400	1.92700	0
12/07/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00400	0.00500	0
12/07/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.90500	1.87800	0
12/07/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00500	0.00600	0
12/07/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.85500	1.82800	0
12/07/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00500	0.00600	0
12/07/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.80600	1.77900	0
12/07/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00600	0.00700	0
12/07/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.75700	1.73000	0
12/07/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00700	0.00800	0
12/07/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.70700	1.68000	0
12/07/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00700	0.00800	0
12/07/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.65800	1.63100	0
12/07/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00800	0.00900	0
12/07/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.60900	1.58200	0
12/07/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00900	0.01000	0
12/07/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.56000	1.53300	0
12/07/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01000	0.01100	0
12/07/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.51100	1.48400	0
12/07/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01100	0.01200	0
12/07/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.46200	1.43500	0
12/07/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01200	0.01300	0
12/07/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.41300	1.38600	0
12/07/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01300	0.01400	0
12/07/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.36500	1.33800	0
12/07/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01500	0.01600	0
12/07/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.31600	1.28900	0
12/07/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01600	0.01700	0
12/07/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.99600	0.97000	0
12/07/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00500	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.94700	0.92200	0
12/07/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00600	0.01000	0
12/07/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.89900	0.87400	0
12/07/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00800	0.01200	0
12/07/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.98500	0.96200	0
12/07/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.03500	0.04000	0
12/07/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.94200	0.91900	0
12/07/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.04200	0.04700	0
12/07/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.89900	0.87700	0
12/07/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.04900	0.05500	0
12/07/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.85700	0.83600	0
12/07/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.05700	0.06400	0
12/07/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.81600	0.79600	0
12/07/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.06600	0.07400	0
12/07/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.77600	0.75700	0
12/07/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.07600	0.08500	0
12/07/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.73700	0.71900	0
12/07/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.08700	0.09700	0
12/07/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.69900	0.68300	0
12/07/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.09900	0.11100	0
12/07/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.66200	0.64700	0
12/07/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.11200	0.12500	0
12/07/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.62700	0.61300	0
12/07/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.12700	0.14100	0
12/07/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.59200	0.58000	0
12/07/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.14200	0.15800	0
12/07/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.85600	0.84300	0
12/07/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.23700	0.25000	0
12/07/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.82500	0.81300	0
12/07/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.25600	0.27000	0
12/07/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.79500	0.78400	0
12/07/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.27600	0.29100	0
12/07/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.43800	0.43300	15,000
12/07/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.23800	0.26100	0
12/07/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.22600	0.22400	0
12/07/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.18500	0.21200	0
12/07/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.38500	0.38300	0
12/07/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.28500	0.31100	500
12/07/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.18000	0.18400	1,200
12/07/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.23900	0.27200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.33700	0.34000	0
12/07/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.33700	0.36800	0
12/07/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.31800	0.32200	8,010
12/07/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.36800	0.40000	0
12/07/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.30000	0.30400	30,000
12/07/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.40000	0.43200	0
12/07/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.42800	0.43000	0
12/07/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.46900	0.49800	0
12/07/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.41000	0.41300	0
12/07/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.50100	0.53100	0
12/07/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.39300	0.39600	340
12/07/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.53400	0.56400	0
12/07/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.23900	0.24400	0
12/07/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.53900	0.57200	0
12/07/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.22600	0.23100	4,400
12/07/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.57600	0.60900	0
12/07/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.21400	0.21900	0
12/07/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.61400	0.64700	0
12/07/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.20300	0.20700	1,000
12/07/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.65300	0.68500	0
12/07/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.19200	0.19700	0
12/07/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.69200	0.72500	0
12/07/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.18200	0.18700	0
12/07/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.73200	0.76500	0
12/07/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.17300	0.17700	0
12/07/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.77300	0.80500	0
12/07/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.16400	0.16800	0
12/07/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.81400	0.84600	0
12/07/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.27300	0.27600	30,000
12/07/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.86400	0.89400	0
12/07/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.14800	0.15200	0
12/07/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.89800	0.93000	0
12/07/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.14100	0.14500	1,000
12/07/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.94100	0.97300	0
12/07/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.02200	0.02900	3,000
12/07/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.03100	1.06700	0
12/07/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.11600	0.11900	15,000
12/07/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.11600	1.14700	0
12/07/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.10600	0.10900	30,000
12/07/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.20600	1.23700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.09700	0.10000	20,000
12/07/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.29700	1.32800	0
12/07/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.09300	0.09500	0
12/07/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.34300	1.37300	0
12/07/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.08900	0.09100	500
12/07/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.38900	1.41900	0
12/07/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00900	0.01400	0
12/07/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.46800	1.50200	0
12/07/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.08200	0.08400	0
12/07/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.48200	1.51200	0
12/07/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00700	0.01100	0
12/07/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.61600	1.64900	0
12/07/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.06600	0.06700	0
12/07/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.76600	1.79500	0
12/07/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.06300	0.06400	0
12/07/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.81300	1.84200	0
12/07/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00300	0.00600	0
12/07/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.01200	2.04400	0
12/07/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00300	0.00500	0
12/07/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.06200	2.09300	0
12/07/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00300	0.00500	0
12/07/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.11200	2.14300	0
12/07/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.05100	0.05100	0
12/07/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.10100	2.12900	0
12/07/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.04900	0.04800	0
12/07/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.14900	2.17600	0
12/07/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.04700	0.04600	0
12/07/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.19700	2.22400	0
12/07/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.04500	0.04400	300
12/07/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.24500	2.27200	0
12/07/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.04300	0.04200	0
12/07/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.29300	2.32000	0
12/07/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.04100	0.04000	0
12/07/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.34100	2.36800	0
12/07/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.04000	0.03800	0
12/07/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.39000	2.41600	0
12/07/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.03800	0.03700	0
12/07/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.43800	2.46500	0
12/07/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.03700	0.03500	0
12/07/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.48700	2.51300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03500	0.03400	0
12/07/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.53500	2.56200	0
12/07/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.03400	0.03200	0
12/07/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.58400	2.61000	0
12/07/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.03200	0.03100	0
12/07/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.63200	2.65900	0
12/07/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.03100	0.03000	0
12/07/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.68100	2.70800	0
12/07/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08000	0.07800	30,000
12/07/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.67100	2.69600	0
12/07/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02000	0.01800	0
12/07/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.27000	3.29600	0
12/07/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.00900	4.03800	0
12/07/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.05900	4.08800	0
12/07/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.10900	4.13800	0
12/07/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01200	0.01000	0
12/07/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.06200	4.08800	0
12/07/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01100	0.00900	0
12/07/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.11100	4.13700	0
12/07/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01000	0.00800	0
12/07/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.16000	4.18600	0
12/07/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01000	0.00800	0
12/07/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.21000	4.23600	0
12/07/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00900	0.00700	0
12/07/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.25900	4.28500	0
12/07/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00800	0.00700	0
12/07/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.30800	4.33500	0
12/07/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00800	0.00700	0
12/07/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.35800	4.38500	0
12/07/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00700	0.00600	0
12/07/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.40700	4.43400	0
12/07/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00700	0.00600	0
12/07/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.45700	4.48400	0
12/07/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00600	0.00500	0
12/07/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.50600	4.53300	0
12/07/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00600	0.00500	0
12/07/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.55600	4.58300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00500	0.00500	0
12/07/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.60500	4.63300	0
12/07/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00500	0.00400	0
12/07/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.65500	4.68200	0
12/07/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00500	0.00400	0
12/07/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.70500	4.73200	0
12/07/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00200	0.00200	0
12/07/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.25200	5.28000	0
12/07/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.00900	6.03800	0
12/07/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.05900	6.08800	0
12/07/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.10900	6.13800	0
12/07/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.05100	6.07900	0
12/07/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.10100	6.12900	0
12/07/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.15100	6.17900	0
12/07/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.20100	6.22900	0
12/07/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.25100	6.27900	0
12/07/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.30100	6.32900	0
12/07/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00100	0
12/07/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.35000	6.37900	0
12/07/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.40000	6.42800	0
12/07/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.45000	6.47800	0
12/07/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.50000	6.52800	0
12/07/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.55000	6.57800	0
12/07/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.60000	6.62800	0
12/07/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.65000	6.67800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.70000	6.72800	0
12/07/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.25000	7.27800	0
12/07/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.00900	8.03800	0
12/07/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.05900	8.08800	0
12/07/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.10900	8.13800	0
12/07/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.05000	8.07800	0
12/07/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.10000	8.12800	0
12/07/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.15000	8.17800	0
12/07/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.20000	8.22800	0
12/07/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.25000	8.27800	0
12/07/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.30000	8.32800	0
12/07/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.35000	8.37800	0
12/07/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.40000	8.42800	0
12/07/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.45000	8.47800	0
12/07/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.50000	8.52800	0
12/07/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.55000	8.57800	0
12/07/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.60000	8.62800	0
12/07/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.65000	8.67800	0
12/07/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.70000	8.72800	0
12/07/2010	£ / R On 14-March-11			Foreign Exchange Future	11.91360	11.90230	510
12/07/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.69900	0.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.53500	0.56000	0
12/07/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.67600	0.69000	0
12/07/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.56200	0.58800	0
12/07/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.65400	0.66800	0
12/07/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.59000	0.61600	0
12/07/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.42200	0.44100	0
12/07/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.57000	0.60200	0
12/07/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.15400	0.17900	417
12/07/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.56400	0.60300	0
12/07/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.05900	0.07400	0
12/07/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.16900	1.19800	0
12/07/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.05500	0.07000	0
12/07/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.21500	1.24400	0
12/07/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.05200	0.06600	0
12/07/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.26200	1.29000	0
12/07/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08830	0.08800	0
12/07/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01282	0.01260	0
12/07/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00052	0.00060	0
12/07/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00507	0.00505	0
12/07/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00097	0.00125	0
12/07/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00576	0.00577	0
12/07/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00346	0.00377	0
12/07/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00251	0.00258	0
12/07/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01021	0.01058	0
12/07/2010	€ / R On 14-March-11			Foreign Exchange Future	9.95300	9.95470	2,620
12/07/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.97400	1.97600	0
12/07/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.00900	0
12/07/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.92500	1.92700	0
12/07/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01000	0.01000	0
12/07/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.87600	1.87800	0
12/07/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01100	0
12/07/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.82700	1.82900	0
12/07/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01200	0
12/07/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.72900	1.73100	0
12/07/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01400	0.01400	0
12/07/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.63100	1.63300	0
12/07/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01600	0
12/07/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.58300	1.58500	0
12/07/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01800	0.01800	0
12/07/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.43800	1.44000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02300	0.02300	0
12/07/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.29500	1.29700	0
12/07/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03000	0.03000	0
12/07/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.01800	1.02000	0
12/07/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.05300	0.05300	0
12/07/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.97600	0.97800	0
12/07/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.06100	0.06100	0
12/07/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.93400	0.93600	0
12/07/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.06900	0.06900	0
12/07/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.89300	0.89500	0
12/07/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.07800	0.07800	0
12/07/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.81400	0.81600	0
12/07/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.09900	0.09900	0
12/07/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.73800	0.74100	0
12/07/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.12300	0.12400	0
12/07/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.70100	0.70500	0
12/07/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.13600	0.13800	0
12/07/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.45400	0.46100	0
12/07/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.07700	0.08200	1,500
12/07/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.59900	0.60200	0
12/07/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.18400	0.18500	0
12/07/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.50600	0.51000	0
12/07/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.24100	0.24300	0
12/07/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.58100	0.58400	0
12/07/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.37800	0.37900	0
12/07/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.55500	0.55900	0
12/07/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.40200	0.40400	0
12/07/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.53100	0.53500	0
12/07/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.42800	0.43000	0
12/07/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.33500	0.34000	0
12/07/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.42000	0.42300	0
12/07/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.31700	0.32200	0
12/07/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.45200	0.45500	0
12/07/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.30100	0.30600	0
12/07/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.48600	0.48900	0
12/07/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.27000	0.27500	0
12/07/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.55500	0.55800	0
12/07/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.24300	0.24800	0
12/07/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.62800	0.63100	0
12/07/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.23100	0.23600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.66600	0.66900	0
12/07/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.22000	0.22500	60
12/07/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.70500	0.70800	0
12/07/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.19800	0.20300	0
12/07/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.78300	0.78600	0
12/07/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.03300	0.04100	2,530
12/07/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.85600	0.86200	0
12/07/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.17100	0.17600	0
12/07/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.90600	0.90900	0
12/07/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.12900	0.13300	0
12/07/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.16400	1.16600	0
12/07/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.12300	0.12800	0
12/07/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.20800	1.21100	0
12/07/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.11800	0.12200	0
12/07/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.25300	1.25500	0
12/07/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.11300	0.11700	0
12/07/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.29800	1.30000	0
12/07/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.10400	0.10800	0
12/07/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.38900	1.39100	0
12/07/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.09500	0.09900	0
12/07/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.48000	1.48200	0
12/07/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.09200	0.09600	0
12/07/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.52700	1.52900	0
12/07/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.08100	0.08500	0
12/07/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.66600	1.66800	0
12/07/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.07300	0.07600	0
12/07/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.80800	1.80900	0
12/07/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00300	0.00500	0
12/07/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.99100	1.99100	0
12/07/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.05800	0.06200	0
12/07/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.09300	2.09500	0
12/07/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.05600	0.05900	0
12/07/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.14100	2.14200	0
12/07/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.05300	0.05600	0
12/07/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.18800	2.18900	0
12/07/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.05100	0.05400	0
12/07/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.23600	2.23700	0
12/07/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.04900	0.05200	0
12/07/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.28400	2.28500	0
12/07/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.04700	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.33200	2.33300	0
12/07/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.04300	0.04600	0
12/07/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.42800	2.42900	0
12/07/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.04100	0.04400	0
12/07/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.47600	2.47700	0
12/07/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.03600	0.03900	0
12/07/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.62100	2.62200	0
12/07/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.03200	0.03400	0
12/07/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.76700	2.76700	0
12/07/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.02500	0.02700	0
12/07/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.06000	3.06000	0
12/07/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.02300	0.02500	0
12/07/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.15800	3.15800	0
12/07/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01200	0.01400	0
12/07/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.04700	4.04700	0
12/07/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01100	0.01300	0
12/07/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.09600	4.09600	0
12/07/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01100	0.01200	0
12/07/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.14600	4.14500	0
12/07/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01000	0.01100	0
12/07/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.19500	4.19400	0
12/07/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00900	0.01000	0
12/07/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.29400	4.29300	0
12/07/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00800	0.00900	0
12/07/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.39300	4.39200	0
12/07/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00800	0.00800	0
12/07/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.44300	4.44100	0
12/07/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00600	0.00700	0
12/07/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.59100	4.59000	0
12/07/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00500	0.00600	0
12/07/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.74000	4.73900	0
12/07/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00400	0.00400	0
12/07/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.03900	5.03700	0
12/07/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00300	0.00400	0
12/07/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.13800	5.13700	0
12/07/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.03600	6.03400	0
12/07/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.08600	6.08400	0
12/07/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.13600	6.13400	0
12/07/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.18600	6.18400	0
12/07/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.28600	6.28400	0
12/07/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.38600	6.38400	0
12/07/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.43600	6.43400	0
12/07/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.58600	6.58400	0
12/07/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.73600	6.73400	0
12/07/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.03600	7.03400	0
12/07/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
12/07/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.13600	7.13400	0
12/07/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.03500	8.03300	0
12/07/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.08500	8.08300	0
12/07/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.13500	8.13300	0
12/07/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.18500	8.18300	0
12/07/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.28500	8.28300	0
12/07/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.38500	8.38300	0
12/07/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.43500	8.43300	0
12/07/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.58500	8.58300	0
12/07/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.73500	8.73300	0
12/07/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.03500	9.03300	0
12/07/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.13500	9.13300	0
12/07/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.03500	10.03300	0
12/07/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.08500	10.08300	0
12/07/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.13500	10.13300	0
12/07/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.18500	10.18300	0
12/07/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.28500	10.28300	0
12/07/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.38500	10.38300	0
12/07/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.43500	10.43300	0
12/07/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.58500	10.58300	0
12/07/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.73500	10.73300	0
12/07/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.03500	11.03300	0
12/07/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.13500	11.13300	0
12/07/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.71350	6.69840	51
12/07/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.33900	0.33700	0
12/07/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.27600	0.28900	0
12/07/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.31600	0.31400	0
12/07/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.30300	0.31600	0
12/07/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.29500	0.29500	0
12/07/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.33200	0.34700	0
12/07/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.16400	0.17000	0
12/07/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.37100	0.39200	0
12/07/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.15000	0.15700	200
12/07/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.40700	0.42900	0
12/07/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.51120	7.52000	0
12/07/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.10700	0.11200	0
12/07/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.19100	0.18900	0
12/07/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.16500	0.17700	0
12/07/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.30400	0.30700	0
12/07/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.14900	0.16000	0
12/07/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.33800	0.34000	0
12/07/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.13500	0.14500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.37400	0.37500	0
Futures Open Interest							326,693.00
Options Open Interest							369,152.00
Total							695,845.00