



# Currency Futures & Options Weekly Statistics

From: 01/11/2010 To: 01/11/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.31750	9.28390	0
01/11/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.98500	3.95300	0
01/11/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.18500	3.15300	0
01/11/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.13500	3.10300	0
01/11/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.08500	3.05300	0
01/11/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.03500	3.00300	0
01/11/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.98500	2.95300	0
01/11/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.93500	2.90300	0
01/11/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.88500	2.85300	0
01/11/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.83500	2.80300	0
01/11/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.78500	2.75300	0
01/11/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.73500	2.70300	0
01/11/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.68500	2.65300	0
01/11/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.63500	2.60300	0
01/11/2010	\$ / 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
01/11/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.58500	2.55300	0
01/11/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.53500	2.50300	0
01/11/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.18500	2.15300	0
01/11/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.13500	2.10300	0
01/11/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.08500	2.05300	0
01/11/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.03500	2.00300	0
01/11/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.98500	1.95300	0
01/11/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.93500	1.90300	0
01/11/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.88500	1.85300	0
01/11/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.83500	1.80300	0
01/11/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.78500	1.75300	0
01/11/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.73500	1.70300	0
01/11/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.68500	1.65300	0
01/11/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.63500	1.60300	0
01/11/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.58500	1.55300	0
01/11/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.53500	1.50300	0
01/11/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.18600	1.15300	0
01/11/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.13600	1.10300	0
01/11/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00000	0
01/11/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.08600	1.05300	0
01/11/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
01/11/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.03600	1.00400	0
01/11/2010	\$ / 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
01/11/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.98600	0.95400	0
01/11/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.93700	0.90500	0
01/11/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.88700	0.85500	0
01/11/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.83800	0.80600	0
01/11/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
01/11/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.78900	0.75800	0
01/11/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00400	0.00500	0
01/11/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.74000	0.70900	0
01/11/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00500	0.00600	0
01/11/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.69200	0.66100	0
01/11/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00700	0.00800	0
01/11/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.64400	0.61400	0
01/11/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00900	0.01100	0
01/11/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.59700	0.56700	0
01/11/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01200	0.01400	0
01/11/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.55000	0.52100	0
01/11/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01500	0.01800	0
01/11/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.65100	0.63000	0
01/11/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.12800	0.14000	0
01/11/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.25700	0.23700	0
01/11/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07200	0.08400	0
01/11/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.22200	0.20400	30,000
01/11/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08700	0.10100	0
01/11/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.19000	0.17400	0
01/11/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10500	0.12100	0
01/11/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.16000	0.14600	0
01/11/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.12500	0.14300	0
01/11/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.13300	0.12500	10,534
01/11/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.14800	0.17200	0
01/11/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.27000	0.26000	1,200
01/11/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.24000	0.26300	0
01/11/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.09600	0.09000	0
01/11/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.21100	0.23700	0
01/11/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.08100	0.07600	0
01/11/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.24600	0.27300	3,500
01/11/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.21300	0.20500	7,500
01/11/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.33300	0.35800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.19600	0.19000	33,350
01/11/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.36600	0.39300	0
01/11/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.04700	0.04500	2,040
01/11/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.36200	0.39200	0
01/11/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.27800	0.27000	0
01/11/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.45500	0.48000	0
01/11/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.26300	0.25500	0
01/11/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.49000	0.51500	0
01/11/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.24800	0.24100	0
01/11/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.52500	0.55100	0
01/11/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.13200	0.12900	371
01/11/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.55200	0.58200	0
01/11/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.12200	0.12000	500
01/11/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.59200	0.62300	0
01/11/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01300	0.01300	1,000
01/11/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.67800	0.71000	500
01/11/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00900	0.00900	2,423
01/11/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.77400	0.80600	0
01/11/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00800	0.00800	14,644
01/11/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.82300	0.85500	0
01/11/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00600	0.00600	30,000
01/11/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.87100	0.90300	0
01/11/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07200	0.07300	0
01/11/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.89200	0.92600	0
01/11/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.23100	0.22700	0
01/11/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.90800	0.93700	0
01/11/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.22200	0.21800	0
01/11/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.94900	0.97800	0
01/11/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.21300	0.21000	0
01/11/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.99000	1.02000	0
01/11/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00300	0.00300	4,400
01/11/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.11800	1.15000	0
01/11/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.16700	1.19900	0
01/11/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00200	0.00200	4,000
01/11/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.21700	1.24900	0
01/11/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.26700	1.29900	0
01/11/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.31600	1.34800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03900	0.04100	3,000
01/11/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.30900	1.34400	0
01/11/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.41600	1.44800	0
01/11/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03400	0.03600	30,000
01/11/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.40400	1.43900	0
01/11/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.51600	1.54800	0
01/11/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00100	3,185
01/11/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.56600	1.59800	0
01/11/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
01/11/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.76500	1.79700	0
01/11/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/11/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.86500	1.89700	0
01/11/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
01/11/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.96500	1.99700	0
01/11/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.01500	2.04700	0
01/11/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
01/11/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.06500	2.09700	0
01/11/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.72800	1.71500	0
01/11/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.56100	1.58100	0
01/11/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.71000	1.69700	0
01/11/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.59300	1.61300	0
01/11/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.69300	1.67900	0
01/11/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.62600	1.64500	0
01/11/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.46500	2.49700	0
01/11/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.51500	2.54700	0
01/11/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.81500	2.84700	0
01/11/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.86500	2.89700	0
01/11/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.91500	2.94700	0
01/11/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
01/11/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.96500	2.99700	0
01/11/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.01500	3.04700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.06500	3.09700	0
01/11/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.11500	3.14700	0
01/11/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.16500	3.19700	0
01/11/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.21500	3.24700	0
01/11/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.26500	3.29700	0
01/11/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.31500	3.34700	0
01/11/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.36500	3.39700	0
01/11/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.41500	3.44700	0
01/11/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
01/11/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.37200	3.40500	0
01/11/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.01500	4.04700	0
01/11/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.81500	4.84700	0
01/11/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.86500	4.89700	0
01/11/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.91500	4.94700	0
01/11/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.96500	4.99700	0
01/11/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.01500	5.04700	0
01/11/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.06500	5.09700	0
01/11/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.11500	5.14700	0
01/11/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.16500	5.19700	0
01/11/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.21500	5.24700	0
01/11/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.26500	5.29700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.31500	5.34700	0
01/11/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.36500	5.39700	0
01/11/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.41500	5.44700	0
01/11/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.46500	5.49700	0
01/11/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.01500	6.04700	0
01/11/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.81500	6.84700	0
01/11/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.86500	6.89700	0
01/11/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.91500	6.94700	0
01/11/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.96500	6.99700	0
01/11/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.01500	7.04700	0
01/11/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.06500	7.09700	0
01/11/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.11500	7.14700	0
01/11/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.16500	7.19700	0
01/11/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.21500	7.24700	0
01/11/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.26500	7.29700	0
01/11/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.31500	7.34700	0
01/11/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.36500	7.39700	0
01/11/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.41500	7.44700	0
01/11/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.46500	7.49700	0
01/11/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.01500	8.04700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.81500	8.84700	0
01/11/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.86500	8.89700	0
01/11/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.91500	8.94700	0
01/11/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.96500	8.99700	0
01/11/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.01500	9.04700	0
01/11/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.06500	9.09700	0
01/11/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.11500	9.14700	0
01/11/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.16500	9.19700	0
01/11/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.21500	9.24700	0
01/11/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.26500	9.29700	0
01/11/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.31500	9.34700	0
01/11/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.36500	9.39700	0
01/11/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.41500	9.44700	0
01/11/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.46500	9.49700	0
01/11/2010	£ / R On 13-June-11			Foreign Exchange Future	11.56190	11.46780	1,564
01/11/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.38500	0.34700	870
01/11/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.41000	0.46600	0
01/11/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.27900	0.25100	0
01/11/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.60400	0.67000	0
01/11/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.42900	0.39700	0
01/11/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.66700	0.72900	0
01/11/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.41300	0.38100	0
01/11/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.70100	0.76300	0
01/11/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.39700	0.36600	0
01/11/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.73500	0.79800	0
01/11/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.21200	0.19100	150



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.78700	0.86000	0
01/11/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.11800	0.10600	870
01/11/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.24300	1.32500	0
01/11/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08860	0.08810	0
01/11/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01133	0.01095	0
01/11/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00003	0.00005	0
01/11/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.01196	0.01152	0
01/11/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00036	0.00042	0
01/11/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00295	0.00281	0
01/11/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00165	0.00191	0
01/11/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00493	0.00472	0
01/11/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00333	0.00362	0
01/11/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00038	0.00039	0
01/11/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00908	0.00949	0
01/11/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00184	0.00178	0
01/11/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01024	0.01068	0
01/11/2010	€ / R On 13-June-11			Foreign Exchange Future	10.00420	9.95480	5,820
01/11/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.92400	1.87500	0
01/11/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.87400	1.82500	0
01/11/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.82400	1.77500	0
01/11/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.77400	1.72500	0
01/11/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.67400	1.62500	0
01/11/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.57400	1.52600	0
01/11/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/11/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.52400	1.47600	0
01/11/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
01/11/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.37500	1.32600	0
01/11/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.22500	1.17700	0
01/11/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00100	0.00200	0
01/11/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.92900	0.88200	0
01/11/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00500	0.00700	0
01/11/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.88000	0.83300	0
01/11/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00600	0.00800	0
01/11/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.83100	0.78500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.00700	0.01000	0
01/11/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.78300	0.73700	0
01/11/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.00900	0.01200	0
01/11/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.68800	0.64400	0
01/11/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.01400	0.01900	0
01/11/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.59500	0.55300	0
01/11/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.02100	0.02800	0
01/11/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.55000	0.50900	0
01/11/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.02600	0.03400	0
01/11/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.50600	0.46600	0
01/11/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.03200	0.04100	1,125
01/11/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.42100	0.38400	0
01/11/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.04700	0.05900	0
01/11/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.53700	0.50700	10,429
01/11/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.14600	0.16500	0
01/11/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.30400	0.27300	0
01/11/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08000	0.09800	0
01/11/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.26800	0.24000	0
01/11/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.09400	0.11500	750
01/11/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.54400	0.51800	0
01/11/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.29000	0.31300	0
01/11/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.51600	0.49200	0
01/11/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.31200	0.33700	0
01/11/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.48900	0.46600	0
01/11/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.33500	0.36100	0
01/11/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11500	0.10400	0
01/11/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.24100	0.27900	0
01/11/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10000	0.09100	0
01/11/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.27600	0.31600	0
01/11/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.08600	0.07800	0
01/11/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.31200	0.35300	0
01/11/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.23500	0.22300	100
01/11/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.44400	0.48100	0
01/11/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04700	0.04300	0
01/11/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.47300	0.51800	0
01/11/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04000	0.03700	0
01/11/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.51600	0.56200	0
01/11/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03500	0.03200	60
01/11/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.56100	0.60700	0
01/11/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.15800	0.15100	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.66700	0.70900	0
01/11/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.13800	0.13300	4,508
01/11/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.74700	0.79100	0
01/11/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.01600	0.01500	0
01/11/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.79200	0.84000	0
01/11/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00600	0.00600	0
01/11/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.08200	1.13100	0
01/11/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00600	0.00500	0
01/11/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.13200	1.18000	0
01/11/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00500	0.00500	0
01/11/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.18100	1.23000	0
01/11/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00400	0.00400	0
01/11/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.23000	1.27900	0
01/11/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00300	0.00300	0
01/11/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.32900	1.37800	0
01/11/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.42800	1.47700	0
01/11/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.47800	1.52700	0
01/11/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.62700	1.67600	0
01/11/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/11/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.77700	1.82600	0
01/11/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/11/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.07600	2.12600	0
01/11/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.12600	2.17500	0
01/11/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.17600	2.22500	0
01/11/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.22600	2.27500	0
01/11/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.27600	2.32500	0
01/11/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.32600	2.37500	0
01/11/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.42600	2.47500	0
01/11/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.47600	2.52500	0
01/11/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.62600	2.67500	0
01/11/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.77600	2.82500	0
01/11/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.07600	3.12500	0
01/11/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.17600	3.22500	0
01/11/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.07600	4.12500	0
01/11/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.12600	4.17500	0
01/11/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.17600	4.22500	0
01/11/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.22600	4.27500	0
01/11/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.32600	4.37500	0
01/11/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.42600	4.47500	0
01/11/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.47600	4.52500	0
01/11/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.62600	4.67500	0
01/11/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.77600	4.82500	0
01/11/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.07600	5.12500	0
01/11/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.17600	5.22500	0
01/11/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.07600	6.12500	0
01/11/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.12600	6.17500	0
01/11/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.17600	6.22500	0
01/11/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.22600	6.27500	0
01/11/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.32600	6.37500	0
01/11/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.42600	6.47500	0
01/11/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.47600	6.52500	0
01/11/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.62600	6.67500	0
01/11/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.77600	6.82500	0
01/11/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.07600	7.12500	0
01/11/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.17600	7.22500	0
01/11/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.07600	8.12500	0
01/11/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.12600	8.17500	0
01/11/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.17600	8.22500	0
01/11/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.22600	8.27500	0
01/11/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.32600	8.37500	0
01/11/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.42600	8.47500	0
01/11/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.47600	8.52500	0
01/11/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.62600	8.67500	0
01/11/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.77600	8.82500	0
01/11/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.07600	9.12500	0
01/11/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.17600	9.22500	0
01/11/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.07600	10.12500	0
01/11/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.12600	10.17500	0
01/11/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.17600	10.22500	0
01/11/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.22600	10.27500	0
01/11/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.32600	10.37500	0
01/11/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.42600	10.47500	0
01/11/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.47600	10.52500	0
01/11/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.62600	10.67500	0
01/11/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.77600	10.82500	0
01/11/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.07600	11.12500	0
01/11/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.17600	11.22500	0
01/11/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.45140	7.34520	0
01/11/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.51800	0.44600	0
01/11/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.16800	0.19500	0
01/11/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.48200	0.41200	0
01/11/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.18200	0.21100	0
01/11/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.44800	0.38000	0
01/11/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.19800	0.22900	0
01/11/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.30500	0.23700	0
01/11/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.12000	0.15000	0
01/11/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.10900	0.07300	0
01/11/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08800	0.15100	0
01/11/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.08800	0.05900	200
01/11/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11700	0.18700	0
01/11/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.93800	0.88100	0
01/11/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.73700	0.78600	0
01/11/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.91700	0.86000	0
01/11/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.76600	0.81500	0
01/11/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.89600	0.84000	0
01/11/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.79500	0.84500	0
01/11/2010	CAD/ R On 14-March-11			Foreign Exchange Future	7.00270	6.95410	0
01/11/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.19100	0.16700	0
01/11/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.18800	0.21300	0
01/11/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.17000	0.14900	0
01/11/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.21700	0.24500	0
01/11/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.15200	0.13200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.24900	0.27800	0
01/11/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00300	0.00300	0
01/11/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.72700	0.77500	0
01/11/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00300	0.00300	0
01/11/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.77700	0.82500	0
01/11/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00200	0.00200	0
01/11/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.82600	0.87400	0
01/11/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.17280	7.22150	0
01/11/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.17500	0.21100	0
01/11/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10300	0.09100	0
01/11/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.14500	0.17900	0
01/11/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12300	0.10900	0
01/11/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.12300	0.14900	0
01/11/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15100	0.12900	0
01/11/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.24400	0.27100	0
01/11/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.27100	0.25000	0
01/11/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.22400	0.25000	0
01/11/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.30100	0.27900	0
01/11/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.20700	0.23100	0
01/11/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.33400	0.31000	0
<b>Futures Open Interest</b>							<b>444,237.00</b>
<b>Options Open Interest</b>							<b>519,807.00</b>
<b>Total</b>							<b>964,044.00</b>