



Currency Futures & Options Weekly Statistics

From: 22/11/2010 To: 22/11/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.31910	9.34250	0
22/11/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.96300	3.98500	0
22/11/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.16300	3.18500	0
22/11/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.11300	3.13500	0
22/11/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.06300	3.08500	0
22/11/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.01300	3.03500	0
22/11/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.96300	2.98500	0
22/11/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.91300	2.93500	0
22/11/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.86300	2.88500	0
22/11/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.81300	2.83500	0
22/11/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.76300	2.78500	0
22/11/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.71300	2.73500	0
22/11/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.66300	2.68500	0
22/11/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.61300	2.63500	0
22/11/2010	\$ / 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
22/11/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.56300	2.58500	0
22/11/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.51300	2.53500	0
22/11/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.16300	2.18500	0
22/11/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.11300	2.13500	0
22/11/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.06300	2.08500	0
22/11/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.01300	2.03500	0
22/11/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.96300	1.98500	0
22/11/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.91300	1.93500	0
22/11/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.86300	1.88500	0
22/11/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.81300	1.83500	0
22/11/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.76300	1.78500	0
22/11/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.71300	1.73500	0
22/11/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.66300	1.68500	0
22/11/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.61300	1.63500	0
22/11/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.56300	1.58500	0
22/11/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.51300	1.53500	0
22/11/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.16300	1.18500	0
22/11/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.11300	1.13500	0
22/11/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.06300	1.08500	0
22/11/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.01300	1.03500	0
22/11/2010	\$ / R On 13-December-10	6.00	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
22/11/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.96300	0.98600	0
22/11/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
22/11/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.91300	0.93600	0
22/11/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
22/11/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.86300	0.88600	0
22/11/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
22/11/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.81300	0.83600	0
22/11/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
22/11/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.76400	0.78600	0
22/11/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
22/11/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.71400	0.73700	0
22/11/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00100	0.00200	0
22/11/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.66400	0.68700	0
22/11/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00100	0.00200	0
22/11/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.61500	0.63800	0
22/11/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00200	0.00300	0
22/11/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.56500	0.58900	0
22/11/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00200	0.00400	0
22/11/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.51700	0.54000	0
22/11/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00400	0.00500	0
22/11/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.61800	0.63500	0
22/11/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.12200	0.12200	0
22/11/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.20000	0.22500	0
22/11/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.03700	0.04000	0
22/11/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.16300	0.18700	30,000
22/11/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05000	0.05200	0
22/11/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.12900	0.15200	0
22/11/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.06600	0.06700	0
22/11/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.09900	0.12100	0
22/11/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08600	0.08600	0
22/11/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.07800	0.09800	7,034
22/11/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11500	0.11300	0
22/11/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.23300	0.24600	1,280
22/11/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.22700	0.22500	0
22/11/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.21300	0.22600	500
22/11/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.25700	0.25500	0
22/11/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.03600	0.05000	0
22/11/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.22300	0.21500	3,500
22/11/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.17800	0.18900	7,500
22/11/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.32200	0.31800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.16200	0.17400	33,350
22/11/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.35600	0.35300	0
22/11/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.01600	0.02400	2,040
22/11/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.35300	0.33900	0
22/11/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.24900	0.26100	0
22/11/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.45300	0.44800	0
22/11/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.23400	0.24600	0
22/11/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.48800	0.48300	0
22/11/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.22000	0.23100	300
22/11/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.52400	0.51800	0
22/11/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.10400	0.11300	871
22/11/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.54800	0.54200	0
22/11/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.09500	0.10300	500
22/11/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.58900	0.58200	0
22/11/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.00200	0.00500	1,000
22/11/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.68900	0.67000	500
22/11/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00100	0.00300	2,423
22/11/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.78800	0.76800	0
22/11/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00100	0.00200	14,644
22/11/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.83800	0.81700	0
22/11/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00100	0.00200	30,000
22/11/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.88800	0.86700	0
22/11/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.05300	0.05900	0
22/11/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.89700	0.88800	0
22/11/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.20500	0.21700	0
22/11/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.91100	0.89900	0
22/11/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.19700	0.20800	0
22/11/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.95300	0.94000	0
22/11/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.18800	0.19900	0
22/11/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.99400	0.98100	0
22/11/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00000	0.00100	4,400
22/11/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.13700	1.11600	0
22/11/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00000	0.00100	0
22/11/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.18700	1.16600	0
22/11/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
22/11/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.23700	1.21500	0
22/11/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.28700	1.26500	0
22/11/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.33700	1.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.02700	0.03100	3,000
22/11/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.32100	1.31000	0
22/11/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.43700	1.41500	0
22/11/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.02400	0.02700	30,000
22/11/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.41800	1.40600	0
22/11/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.53700	1.51500	0
22/11/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
22/11/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.58700	1.56500	0
22/11/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
22/11/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.78700	1.76500	0
22/11/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
22/11/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.88700	1.86500	0
22/11/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
22/11/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.98700	1.96500	0
22/11/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.03700	2.01500	0
22/11/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
22/11/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.08700	2.06500	0
22/11/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.66800	1.69600	0
22/11/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.49900	1.50400	0
22/11/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.64900	1.67800	0
22/11/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.53000	1.53600	0
22/11/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.63200	1.66000	0
22/11/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.56300	1.56800	0
22/11/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.48700	2.46500	0
22/11/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.53700	2.51500	0
22/11/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.83700	2.81500	0
22/11/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.88700	2.86500	0
22/11/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.93700	2.91500	0
22/11/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
22/11/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.98700	2.96500	0
22/11/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.03700	3.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.08700	3.06500	0
22/11/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.13700	3.11500	0
22/11/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.18700	3.16500	0
22/11/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.23700	3.21500	0
22/11/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.28700	3.26500	0
22/11/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.33700	3.31500	0
22/11/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.38700	3.36500	0
22/11/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.43700	3.41500	0
22/11/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
22/11/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.39500	3.38000	0
22/11/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.03700	4.01500	0
22/11/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.83700	4.81500	0
22/11/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.88700	4.86500	0
22/11/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.93700	4.91500	0
22/11/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.98700	4.96500	0
22/11/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.03700	5.01500	0
22/11/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.08700	5.06500	0
22/11/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.13700	5.11500	0
22/11/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.18700	5.16500	0
22/11/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.23700	5.21500	0
22/11/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.28700	5.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.33700	5.31500	0
22/11/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.38700	5.36500	0
22/11/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.43700	5.41500	0
22/11/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.48700	5.46500	0
22/11/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.03700	6.01500	0
22/11/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.83700	6.81500	0
22/11/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.88700	6.86500	0
22/11/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.93700	6.91500	0
22/11/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.98700	6.96500	0
22/11/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.03700	7.01500	0
22/11/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.08700	7.06500	0
22/11/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.13700	7.11500	0
22/11/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.18700	7.16500	0
22/11/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.23700	7.21500	0
22/11/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.28700	7.26500	0
22/11/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.33700	7.31500	0
22/11/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.38700	7.36500	0
22/11/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.43700	7.41500	0
22/11/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.48700	7.46500	0
22/11/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.03700	8.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.83700	8.81500	0
22/11/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.88700	8.86500	0
22/11/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.93700	8.91500	0
22/11/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.98700	8.96500	0
22/11/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.03700	9.01500	0
22/11/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.08700	9.06500	0
22/11/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.13700	9.11500	0
22/11/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.18700	9.16500	0
22/11/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.23700	9.21500	0
22/11/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.28700	9.26500	0
22/11/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.33700	9.31500	0
22/11/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.38700	9.36500	0
22/11/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.43700	9.41500	0
22/11/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.48700	9.46500	0
22/11/2010	\$ / R MAXI On 14-March-11			Foreign Exchange Future	7.10600	7.12100	20
22/11/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.31519	0.33038	0
22/11/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.15919	0.15938	0
22/11/2010	\$ / R MAXI On 14-March-11	7.00	C	Foreign Exchange Future	0.28600	0.30059	0
22/11/2010	\$ / R MAXI On 14-March-11	7.00	P	Foreign Exchange Future	0.18000	0.17959	0
22/11/2010	\$ / R MAXI On 14-March-11	7.05	C	Foreign Exchange Future	0.25853	0.27246	0
22/11/2010	\$ / R MAXI On 14-March-11	7.05	P	Foreign Exchange Future	0.20253	0.20146	0
22/11/2010	£ / R On 13-June-11			Foreign Exchange Future	11.46940	11.48370	1,901
22/11/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.30000	0.31800	870
22/11/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.41400	0.41900	0
22/11/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.20400	0.21900	0
22/11/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.61800	0.62000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.36700	0.38100	0
22/11/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.69800	0.69700	0
22/11/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.35200	0.36600	0
22/11/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.73300	0.73200	0
22/11/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.33700	0.35000	0
22/11/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.76800	0.76600	0
22/11/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.14700	0.16000	150
22/11/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.81100	0.81100	0
22/11/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.07200	0.08000	870
22/11/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.28600	1.28100	0
22/11/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08530	0.08540	0
22/11/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00812	0.00833	0
22/11/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00002	0.00003	0
22/11/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00890	0.00901	0
22/11/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00060	0.00061	0
22/11/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00090	0.00105	0
22/11/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00280	0.00275	0
22/11/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00304	0.00313	0
22/11/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00474	0.00473	0
22/11/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00003	0.00005	0
22/11/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01193	0.01175	0
22/11/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00098	0.00102	0
22/11/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01268	0.01262	0
22/11/2010	€ / R On 13-June-11			Foreign Exchange Future	9.80430	9.82160	5,820
22/11/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.72700	1.75500	0
22/11/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.67700	1.70500	0
22/11/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.62700	1.65500	0
22/11/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.57700	1.60500	0
22/11/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.47700	1.50500	0
22/11/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.37700	1.40500	0
22/11/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.32700	1.35500	0
22/11/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.17700	1.20500	0
22/11/2010	€ / R On 13-December-10	8.40	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
22/11/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.02800	1.05500	0
22/11/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
22/11/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.72900	0.75700	0
22/11/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
22/11/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.68000	0.70800	0
22/11/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
22/11/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.63100	0.65900	0
22/11/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
22/11/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.58200	0.61100	0
22/11/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.00500	0.00600	0
22/11/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.48600	0.51500	0
22/11/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.00900	0.01000	0
22/11/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.39300	0.42200	0
22/11/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.01600	0.01700	0
22/11/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.34700	0.37700	0
22/11/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.02000	0.02200	0
22/11/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.30400	0.33300	0
22/11/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.02700	0.02800	1,125
22/11/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.22100	0.25000	0
22/11/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.04400	0.04500	0
22/11/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.37300	0.39200	10,429
22/11/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.18000	0.18200	0
22/11/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.11700	0.14300	0
22/11/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.09000	0.08800	0
22/11/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.08900	0.11400	0
22/11/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.11200	0.10900	750
22/11/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.40200	0.42000	0
22/11/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.34800	0.34800	0
22/11/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.37700	0.39500	0
22/11/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.37300	0.37300	0
22/11/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.35700	0.37500	0
22/11/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.40300	0.40300	0
22/11/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.02100	0.03300	0
22/11/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.34400	0.32800	0
22/11/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.01700	0.02600	0
22/11/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.39000	0.37100	0
22/11/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.01300	0.02100	0
22/11/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.43600	0.41600	0
22/11/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.13700	0.15300	100
22/11/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.54400	0.54300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00500	0.00900	0
22/11/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.62800	0.60400	0
22/11/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00400	0.00700	0
22/11/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.67700	0.65200	0
22/11/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00300	0.00600	60
22/11/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.72600	0.70100	0
22/11/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.08500	0.09700	14,937
22/11/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.79200	0.78700	0
22/11/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.07200	0.08400	4,508
22/11/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.87900	0.87400	0
22/11/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.00100	0.00200	0
22/11/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.97400	0.94700	0
22/11/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00000	0.00100	0
22/11/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.27300	1.24600	0
22/11/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00000	0.00100	0
22/11/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.32300	1.29600	0
22/11/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00000	0.00100	0
22/11/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.37300	1.34600	0
22/11/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00000	0.00100	0
22/11/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.42300	1.39600	0
22/11/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.52300	1.49500	0
22/11/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.62300	1.59500	0
22/11/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.67300	1.64500	0
22/11/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.82300	1.79500	0
22/11/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.97300	1.94500	0
22/11/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.27300	2.24500	0
22/11/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.32300	2.29500	0
22/11/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.37300	2.34500	0
22/11/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.42300	2.39500	0
22/11/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.47300	2.44500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.52300	2.49500	0
22/11/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.62300	2.59500	0
22/11/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.67300	2.64500	0
22/11/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.82300	2.79500	0
22/11/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.97300	2.94500	0
22/11/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.27300	3.24500	0
22/11/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.37300	3.34500	0
22/11/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.27300	4.24500	0
22/11/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.32300	4.29500	0
22/11/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.37300	4.34500	0
22/11/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.42300	4.39500	0
22/11/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.52300	4.49500	0
22/11/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.62300	4.59500	0
22/11/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.67300	4.64500	0
22/11/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.82300	4.79500	0
22/11/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.97300	4.94500	0
22/11/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.27300	5.24500	0
22/11/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.37300	5.34500	0
22/11/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.27300	6.24500	0
22/11/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.32300	6.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.37300	6.34500	0
22/11/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.42300	6.39500	0
22/11/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.52300	6.49500	0
22/11/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.62300	6.59500	0
22/11/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.67300	6.64500	0
22/11/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.82300	6.79500	0
22/11/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.97300	6.94500	0
22/11/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.27300	7.24500	0
22/11/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.37300	7.34500	0
22/11/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.27300	8.24500	0
22/11/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.32300	8.29500	0
22/11/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.37300	8.34500	0
22/11/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.42300	8.39500	0
22/11/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.52300	8.49500	0
22/11/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.62300	8.59500	0
22/11/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.67300	8.64500	0
22/11/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.82300	8.79500	0
22/11/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.97300	8.94500	0
22/11/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.27300	9.24500	0
22/11/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.37300	9.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.27300	10.24500	0
22/11/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.32300	10.29500	0
22/11/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.37300	10.34500	0
22/11/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.42300	10.39500	0
22/11/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.52300	10.49500	0
22/11/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.62300	10.59500	0
22/11/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.67300	10.64500	0
22/11/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.82300	10.79500	0
22/11/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.97300	10.94500	0
22/11/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.27300	11.24500	0
22/11/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.37300	11.34500	0
22/11/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.46760	7.42930	0
22/11/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.50100	0.47500	0
22/11/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.15700	0.16600	0
22/11/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.46500	0.43900	0
22/11/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.17100	0.18000	0
22/11/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.43000	0.40500	0
22/11/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.18600	0.19600	0
22/11/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.28200	0.25800	0
22/11/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.09800	0.11400	0
22/11/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08500	0.07200	0
22/11/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05700	0.07800	0
22/11/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06200	0.05300	200
22/11/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08400	0.10900	0
22/11/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.94800	0.92700	0
22/11/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.73000	0.74800	0
22/11/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.92600	0.90600	0
22/11/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.75800	0.77700	0
22/11/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.90500	0.88500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.78700	0.80600	0
22/11/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.97870	6.95290	0
22/11/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.16000	0.15400	0
22/11/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.18100	0.20100	0
22/11/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.14000	0.13600	0
22/11/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.21100	0.23300	0
22/11/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.12300	0.11900	0
22/11/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.24400	0.26600	0
22/11/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.74700	0.76500	0
22/11/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.79700	0.81500	0
22/11/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.84700	0.86500	0
22/11/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.18750	7.13230	0
22/11/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.15100	0.12600	0
22/11/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06300	0.08500	0
22/11/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.11900	0.09800	0
22/11/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08100	0.10700	0
22/11/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.09100	0.07800	0
22/11/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10300	0.13700	0
22/11/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.23000	0.20800	0
22/11/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.24300	0.27600	0
22/11/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.20900	0.18900	0
22/11/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.27200	0.30700	0
22/11/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.19000	0.17200	0
22/11/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.30300	0.34000	0
22/11/2010	RAIN On 14-March-11			Foreign Exchange Future	14,004.31000	14,031.00000	0
22/11/2010	RAIN On 13-December-10	13499.99	C	Foreign Exchange Future	319.40000	359.70000	0
22/11/2010	RAIN On 13-December-10	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	RAIN On 13-December-10	13500.00	C	Foreign Exchange Future	319.40000	359.70000	0
22/11/2010	RAIN On 13-December-10	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
22/11/2010	RAIN On 13-December-10	13500.01	C	Foreign Exchange Future	319.40000	359.60000	0
22/11/2010	RAIN On 13-December-10	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
22/11/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	404.50000	431.10000	0
22/11/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.20000	0.10000	0
22/11/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	404.50000	431.10000	0
22/11/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.20000	0.10000	0
22/11/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	404.50000	431.10000	0
22/11/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.20000	0.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	YUAN/R On 14-March-11			Foreign Exchange Future	1.07230	1.07520	0
22/11/2010	YUAN/R On 13-December-10	0.95	C	Foreign Exchange Future	0.10600	0.10960	0
22/11/2010	YUAN/R On 13-December-10	0.95	P	Foreign Exchange Future	0.00020	0.00020	0
22/11/2010	YUAN/R On 14-March-11	1.00	C	Foreign Exchange Future	0.08040	0.08300	0
22/11/2010	YUAN/R On 14-March-11	1.00	P	Foreign Exchange Future	0.00810	0.00780	0
22/11/2010	YUAN/R On 14-March-11	1.05	C	Foreign Exchange Future	0.04520	0.04740	0
22/11/2010	YUAN/R On 14-March-11	1.05	P	Foreign Exchange Future	0.02290	0.02220	0
22/11/2010	YUAN/R On 14-March-11	1.10	C	Foreign Exchange Future	0.02380	0.02550	0
22/11/2010	YUAN/R On 14-March-11	1.10	P	Foreign Exchange Future	0.05150	0.05030	0
Futures Open Interest							444,451.00
Options Open Interest							517,937.00
Total							962,388.00