



Currency Futures & Options Weekly Statistics

From: 29/11/2010 To: 29/11/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.48850	9.43070	0
29/11/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.12600	4.06900	0
29/11/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.32600	3.26900	0
29/11/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.27600	3.21900	0
29/11/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.22600	3.16900	0
29/11/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.17600	3.11900	0
29/11/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.12600	3.06900	0
29/11/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.07600	3.01900	0
29/11/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.02600	2.96900	0
29/11/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.97600	2.91900	0
29/11/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.92600	2.86900	0
29/11/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.87600	2.81900	0
29/11/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.82600	2.76900	0
29/11/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.77600	2.71900	0
29/11/2010	\$ / 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
29/11/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.72600	2.66900	0
29/11/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.67600	2.61900	0
29/11/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.32600	2.26900	0
29/11/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.27600	2.21900	0
29/11/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.22600	2.16900	0
29/11/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.17600	2.11900	0
29/11/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.12600	2.06900	0
29/11/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.07600	2.01900	0
29/11/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.02600	1.96900	0
29/11/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.97600	1.91900	0
29/11/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.92600	1.86900	0
29/11/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.87600	1.81900	0
29/11/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.82600	1.76900	0
29/11/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.77600	1.71900	0
29/11/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.72600	1.66900	0
29/11/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.67600	1.61900	0
29/11/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.32600	1.26900	0
29/11/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.27600	1.21900	0
29/11/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.22600	1.16900	0
29/11/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.17600	1.11900	0
29/11/2010	\$ / 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
29/11/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.12600	1.06900	0
29/11/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.07600	1.01900	0
29/11/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.02600	0.96900	0
29/11/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.97600	0.91900	0
29/11/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.92600	0.86900	0
29/11/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.87600	0.81900	0
29/11/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.82600	0.76900	0
29/11/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.77600	0.71900	0
29/11/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.72600	0.66900	0
29/11/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.67600	0.62000	0
29/11/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00000	0.00100	0
29/11/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.75000	0.70200	0
29/11/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.08400	0.09700	0
29/11/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.33300	0.28300	0
29/11/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.00700	0.01400	0
29/11/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.28700	0.23900	30,000
29/11/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.01100	0.02000	0
29/11/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.24200	0.19800	0
29/11/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.01600	0.02900	0
29/11/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.20000	0.16000	0
29/11/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.02400	0.04100	0
29/11/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.16100	0.12600	7,034
29/11/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.03500	0.05700	0
29/11/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.32600	0.29300	4,780
29/11/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.15300	0.17800	3,000
29/11/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.29600	0.26500	500
29/11/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.17300	0.20000	0
29/11/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.26800	0.23900	0
29/11/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.19500	0.22400	2,571
29/11/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.24200	0.21900	7,500
29/11/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.21900	0.25400	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.61200	0.57600	0
29/11/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.34800	0.37600	0
29/11/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.58500	0.55100	0
29/11/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.37100	0.40100	0
29/11/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.56000	0.52600	0
29/11/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.39600	0.42600	0
29/11/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.29400	0.27200	0
29/11/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.37800	0.41700	0
29/11/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.27700	0.25600	300
29/11/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.41100	0.45100	0
29/11/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.14100	0.12800	871
29/11/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.41800	0.46300	0
29/11/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.12900	0.11700	3,071
29/11/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.45600	0.50200	0
29/11/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.00300	0.00300	1,000
29/11/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.52700	0.58400	500
29/11/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00100	0.00100	2,423
29/11/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.62500	0.68200	0
29/11/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00100	0.00100	14,644
29/11/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.67500	0.73200	0
29/11/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00100	0.00100	30,000
29/11/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.72500	0.78200	0
29/11/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07000	0.06400	0
29/11/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.74700	0.79900	0
29/11/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.24500	0.23000	0
29/11/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.78100	0.82800	0
29/11/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.23400	0.22000	0
29/11/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.82000	0.86800	0
29/11/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.22400	0.21100	0
29/11/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.86000	0.90900	0
29/11/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
29/11/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.97400	1.03100	0
29/11/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.02400	1.08100	0
29/11/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
29/11/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.07400	1.13100	0
29/11/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.12400	1.18100	0
29/11/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.17400	1.23100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.03400	0.03200	3,000
29/11/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.16100	1.21700	0
29/11/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.27400	1.33100	0
29/11/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.02900	0.02800	30,000
29/11/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.25600	1.31300	0
29/11/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.37400	1.43100	0
29/11/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
29/11/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.42400	1.48100	0
29/11/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
29/11/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.62400	1.68100	0
29/11/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
29/11/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.72400	1.78100	0
29/11/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
29/11/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.82400	1.88100	0
29/11/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.87400	1.93100	0
29/11/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
29/11/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.92400	1.98100	0
29/11/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.73500	1.72800	0
29/11/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.39700	1.44700	0
29/11/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.71700	1.70900	0
29/11/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.42900	1.47800	0
29/11/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.70000	1.69100	0
29/11/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.46200	1.51000	0
29/11/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.32400	2.38100	0
29/11/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.37400	2.43100	0
29/11/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.67400	2.73100	0
29/11/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.72400	2.78100	0
29/11/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.77400	2.83100	0
29/11/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
29/11/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.82400	2.88100	0
29/11/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.87400	2.93100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.92400	2.98100	0
29/11/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.97400	3.03100	0
29/11/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.02400	3.08100	0
29/11/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.07400	3.13100	0
29/11/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.12400	3.18100	0
29/11/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.17400	3.23100	0
29/11/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.22400	3.28100	0
29/11/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.27400	3.33100	0
29/11/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
29/11/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.22800	3.28600	0
29/11/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.87400	3.93100	0
29/11/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.67400	4.73100	0
29/11/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.72400	4.78100	0
29/11/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.77400	4.83100	0
29/11/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.82400	4.88100	0
29/11/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.87400	4.93100	0
29/11/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.92400	4.98100	0
29/11/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.97400	5.03100	0
29/11/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.02400	5.08100	0
29/11/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.07400	5.13100	0
29/11/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.12400	5.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.17400	5.23100	0
29/11/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.22400	5.28100	0
29/11/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.27400	5.33100	0
29/11/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.32400	5.38100	0
29/11/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.87400	5.93100	0
29/11/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.67400	6.73100	0
29/11/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.72400	6.78100	0
29/11/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.77400	6.83100	0
29/11/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.82400	6.88100	0
29/11/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.87400	6.93100	0
29/11/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.92400	6.98100	0
29/11/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.97400	7.03100	0
29/11/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.02400	7.08100	0
29/11/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.07400	7.13100	0
29/11/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.12400	7.18100	0
29/11/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.17400	7.23100	0
29/11/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.22400	7.28100	0
29/11/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.27400	7.33100	0
29/11/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.32400	7.38100	0
29/11/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.87400	7.93100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.67400	8.73100	0
29/11/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.72400	8.78100	0
29/11/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.77400	8.83100	0
29/11/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.82400	8.88100	0
29/11/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.87400	8.93100	0
29/11/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.92400	8.98100	0
29/11/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.97400	9.03100	0
29/11/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.02400	9.08100	0
29/11/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.07400	9.13100	0
29/11/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.12400	9.18100	0
29/11/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.17400	9.23100	0
29/11/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.22400	9.28100	0
29/11/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.27400	9.33100	0
29/11/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.32400	9.38100	0
29/11/2010	\$ / R MAXI On 14-March-11			Foreign Exchange Future	7.27330	7.21470	50
29/11/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.42494	0.38639	0
29/11/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.10164	0.12169	0
29/11/2010	\$ / R MAXI On 14-March-11	7.00	C	Foreign Exchange Future	0.39030	0.35363	0
29/11/2010	\$ / R MAXI On 14-March-11	7.00	P	Foreign Exchange Future	0.11700	0.13893	0
29/11/2010	\$ / R MAXI On 14-March-11	7.05	C	Foreign Exchange Future	0.35723	0.32249	0
29/11/2010	\$ / R MAXI On 14-March-11	7.05	P	Foreign Exchange Future	0.13393	0.15779	0
29/11/2010	£ / R On 13-June-11			Foreign Exchange Future	11.42830	11.40280	1,901
29/11/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.27700	0.26400	870
29/11/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.43500	0.44500	0
29/11/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.18600	0.17700	0
29/11/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.64400	0.65800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.34400	0.33000	0
29/11/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.71600	0.72700	0
29/11/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.32900	0.31500	0
29/11/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.75100	0.76200	0
29/11/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.31400	0.30100	0
29/11/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.78600	0.79800	0
29/11/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.13300	0.12600	150
29/11/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.84100	0.85700	0
29/11/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.06400	0.06000	870
29/11/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.32200	1.34100	0
29/11/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08630	0.08600	0
29/11/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00910	0.00871	0
29/11/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
29/11/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00973	0.00948	0
29/11/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00043	0.00048	0
29/11/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00098	0.00094	0
29/11/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00188	0.00224	0
29/11/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00333	0.00326	0
29/11/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00403	0.00426	0
29/11/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
29/11/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01091	0.01131	0
29/11/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00102	0.00102	0
29/11/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01172	0.01202	0
29/11/2010	€ / R On 13-June-11			Foreign Exchange Future	9.62970	9.67110	5,820
29/11/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.54100	1.58400	0
29/11/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.49100	1.53400	0
29/11/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.44100	1.48400	0
29/11/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.39100	1.43400	0
29/11/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.29100	1.33400	0
29/11/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.19100	1.23400	0
29/11/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.14100	1.18400	0
29/11/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.99100	1.03400	0
29/11/2010	€ / 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
29/11/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.84200	0.88400	0
29/11/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
29/11/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.54500	0.58800	0
29/11/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00400	0.00400	0
29/11/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.49600	0.53900	0
29/11/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00500	0.00500	0
29/11/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.44800	0.49100	0
29/11/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.00700	0.00700	0
29/11/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.40000	0.44300	0
29/11/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.00900	0.00900	0
29/11/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30800	0.35000	0
29/11/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.01700	0.01600	0
29/11/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.22200	0.26200	0
29/11/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.03100	0.02800	0
29/11/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.18200	0.22000	0
29/11/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04100	0.03600	0
29/11/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.14500	0.18100	0
29/11/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.05400	0.04700	1,125
29/11/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.08200	0.11200	0
29/11/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.09100	0.07800	0
29/11/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.26600	0.28900	10,429
29/11/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.25200	0.23400	0
29/11/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.03600	0.04900	0
29/11/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.19500	0.16500	0
29/11/2010	€ / R On 14-March-11	9.60	C	Foreign Exchange Future	0.22500	0.24300	0
29/11/2010	€ / R On 14-March-11	9.60	P	Foreign Exchange Future	0.31100	0.28800	3,000
29/11/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.32900	0.33900	0
29/11/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.44900	0.41800	0
29/11/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.31100	0.32100	0
29/11/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.48100	0.45000	0
29/11/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.29500	0.30400	0
29/11/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.51500	0.48300	0
29/11/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00500	0.00700	0
29/11/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.51400	0.47300	0
29/11/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00300	0.00500	0
29/11/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.56200	0.52100	0
29/11/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00300	0.00400	0
29/11/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.61200	0.57000	0
29/11/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.09800	0.10700	100
29/11/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.68400	0.65200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/11/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.81000	0.76700	0
29/11/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00100	0.00100	0
29/11/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.86000	0.81700	0
29/11/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00100	60
29/11/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.90900	0.86700	0
29/11/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.06100	0.06600	14,937
29/11/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.94700	0.91100	0
29/11/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.05200	0.05600	4,508
29/11/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.03800	1.00100	0
29/11/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.15900	1.11600	0
29/11/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.45900	1.41600	0
29/11/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.50900	1.46600	0
29/11/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.55900	1.51600	0
29/11/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.60900	1.56600	0
29/11/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.70900	1.66600	0
29/11/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.80900	1.76600	0
29/11/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.85900	1.81600	0
29/11/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	2.00900	1.96600	0
29/11/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.15900	2.11600	0
29/11/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.45900	2.41600	0
29/11/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.50900	2.46600	0
29/11/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.55900	2.51600	0
29/11/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.60900	2.56600	0
29/11/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.65900	2.61600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.70900	2.66600	0
29/11/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.80900	2.76600	0
29/11/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.85900	2.81600	0
29/11/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	3.00900	2.96600	0
29/11/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.15900	3.11600	0
29/11/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.45900	3.41600	0
29/11/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.55900	3.51600	0
29/11/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.45900	4.41600	0
29/11/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.50900	4.46600	0
29/11/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.55900	4.51600	0
29/11/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.60900	4.56600	0
29/11/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.70900	4.66600	0
29/11/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.80900	4.76600	0
29/11/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.85900	4.81600	0
29/11/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	5.00900	4.96600	0
29/11/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.15900	5.11600	0
29/11/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.45900	5.41600	0
29/11/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.55900	5.51600	0
29/11/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.45900	6.41600	0
29/11/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.50900	6.46600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.55900	6.51600	0
29/11/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.60900	6.56600	0
29/11/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.70900	6.66600	0
29/11/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.80900	6.76600	0
29/11/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.85900	6.81600	0
29/11/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	7.00900	6.96600	0
29/11/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.15900	7.11600	0
29/11/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.45900	7.41600	0
29/11/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.55900	7.51600	0
29/11/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.45900	8.41600	0
29/11/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.50900	8.46600	0
29/11/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.55900	8.51600	0
29/11/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.60900	8.56600	0
29/11/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.70900	8.66600	0
29/11/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.80900	8.76600	0
29/11/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.85900	8.81600	0
29/11/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	9.00900	8.96600	0
29/11/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.15900	9.11600	0
29/11/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.45900	9.41600	0
29/11/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.55900	9.51600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.45900	10.41600	0
29/11/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.50900	10.46600	0
29/11/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.55900	10.51600	0
29/11/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.60900	10.56600	0
29/11/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.70900	10.66600	0
29/11/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.80900	10.76600	0
29/11/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.85900	10.81600	0
29/11/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	11.00900	10.96600	0
29/11/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.15900	11.11600	0
29/11/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.45900	11.41600	0
29/11/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.55900	11.51600	0
29/11/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.40450	7.43320	0
29/11/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.46400	0.46400	0
29/11/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.16500	0.16700	0
29/11/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.42800	0.42800	0
29/11/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.17900	0.18100	0
29/11/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.39400	0.39400	0
29/11/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.19500	0.19700	0
29/11/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.24400	0.24700	0
29/11/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.11100	0.11300	0
29/11/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.04600	0.03800	0
29/11/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07600	0.11000	0
29/11/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.03000	0.02500	200
29/11/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11000	0.14700	0
29/11/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.89600	0.92300	0
29/11/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.74200	0.74000	0
29/11/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.87300	0.90200	0
29/11/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.76900	0.76900	0
29/11/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.85100	0.88100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.79700	0.79800	0
29/11/2010	CAD/ R On 14-March-11			Foreign Exchange Future	7.08770	7.06720	1,371
29/11/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.21600	0.20800	0
29/11/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.12800	0.14100	0
29/11/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.18600	0.17900	0
29/11/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.14800	0.16200	0
29/11/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.15900	0.15700	0
29/11/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.17100	0.19000	0
29/11/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.64300	0.67000	0
29/11/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.69300	0.72000	0
29/11/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.74300	0.77000	0
29/11/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.25490	7.20890	0
29/11/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.17800	0.15000	0
29/11/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.02800	0.04500	0
29/11/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.14100	0.11700	0
29/11/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.04100	0.06200	0
29/11/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.10800	0.08800	0
29/11/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.05800	0.08300	0
29/11/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.25600	0.23300	0
29/11/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.20100	0.22400	0
29/11/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.23000	0.21200	0
29/11/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.22500	0.25300	0
29/11/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.20900	0.19200	0
29/11/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.25400	0.28300	0
29/11/2010	RAIN On 14-March-11			Foreign Exchange Future	14,025.34000	13,992.56000	0
29/11/2010	RAIN On 13-December-10	13499.99	C	Foreign Exchange Future	335.50000	304.10000	0
29/11/2010	RAIN On 13-December-10	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	RAIN On 13-December-10	13500.00	C	Foreign Exchange Future	335.50000	304.10000	0
29/11/2010	RAIN On 13-December-10	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	RAIN On 13-December-10	13500.01	C	Foreign Exchange Future	335.50000	304.10000	0
29/11/2010	RAIN On 13-December-10	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	425.40000	392.80000	0
29/11/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.10000	0.20000	0
29/11/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	425.40000	392.80000	0
29/11/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.10000	0.20000	0
29/11/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	425.40000	392.80000	0
29/11/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.10000	0.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	YUAN/R On 14-March-11			Foreign Exchange Future	1.09330	1.08270	0
29/11/2010	YUAN/R On 13-December-10	0.95	C	Foreign Exchange Future	0.12710	0.11730	0
29/11/2010	YUAN/R On 13-December-10	0.95	P	Foreign Exchange Future	0.00000	0.00010	0
29/11/2010	YUAN/R On 14-March-11	1.00	C	Foreign Exchange Future	0.09900	0.08880	0
29/11/2010	YUAN/R On 14-March-11	1.00	P	Foreign Exchange Future	0.00570	0.00610	0
29/11/2010	YUAN/R On 14-March-11	1.05	C	Foreign Exchange Future	0.05830	0.05130	0
29/11/2010	YUAN/R On 14-March-11	1.05	P	Foreign Exchange Future	0.01500	0.01860	0
29/11/2010	YUAN/R On 14-March-11	1.10	C	Foreign Exchange Future	0.03190	0.02750	0
29/11/2010	YUAN/R On 14-March-11	1.10	P	Foreign Exchange Future	0.03860	0.04480	0
Futures Open Interest							457,929.00
Options Open Interest							600,979.00
Total							1,058,908.00