



Currency Futures & Options Weekly Statistics

From: 10/08/2010 To: 10/08/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.61970	7.56750	2,900
10/08/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.35400	4.32400	0
10/08/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.59500	3.57900	0
10/08/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.54500	3.52900	0
10/08/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.49500	3.47900	0
10/08/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.55400	3.52400	0
10/08/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.50400	3.47400	0
10/08/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.45400	3.42400	0
10/08/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.40400	3.37400	0
10/08/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.35400	3.32400	0
10/08/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.30400	3.27400	0
10/08/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.25400	3.22400	0
10/08/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.20400	3.17400	0
10/08/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.15400	3.12400	0
10/08/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.10400	3.07400	0
10/08/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.05400	3.02400	0
10/08/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.00400	2.97400	0
10/08/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.95400	2.92400	0
10/08/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.90400	2.87400	0
10/08/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.59500	2.57900	0
10/08/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.54500	2.52900	0
10/08/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.49500	2.47900	0
10/08/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.55400	2.52400	0
10/08/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.50400	2.47400	0
10/08/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.45400	2.42400	0
10/08/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.40400	2.37400	0
10/08/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.35400	2.32500	0
10/08/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
10/08/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.30400	2.27500	0
10/08/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
10/08/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.25400	2.22500	0
10/08/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
10/08/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.20400	2.17500	0
10/08/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
10/08/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.15500	2.12500	0
10/08/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.10500	2.07500	0
10/08/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.05500	2.02500	0
10/08/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.00500	1.97500	0
10/08/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.95500	1.92500	0
10/08/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.90500	1.87600	0
10/08/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00200	0
10/08/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.59500	1.57900	0
10/08/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.54500	1.52900	0
10/08/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.49500	1.47900	0
10/08/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.55700	1.52700	0
10/08/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
10/08/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.50700	1.47800	0
10/08/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
10/08/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.45700	1.42800	0
10/08/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00400	0
10/08/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.40800	1.37800	0
10/08/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00400	0.00400	0
10/08/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.35800	1.32900	0
10/08/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00400	0.00500	0
10/08/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.30800	1.27900	0
10/08/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00400	0.00500	0
10/08/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.25900	1.23000	0
10/08/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00500	0.00600	0
10/08/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.21000	1.18100	0
10/08/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00600	0.00700	0
10/08/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.16000	1.13200	0
10/08/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00600	0.00800	0
10/08/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.11100	1.08300	0
10/08/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00700	0.00900	0
10/08/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.06200	1.03400	0
10/08/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00800	0.01000	0
10/08/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.01300	0.98600	0
10/08/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00900	0.01200	0
10/08/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.96500	0.93900	0
10/08/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01100	0.01500	0
10/08/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.91800	0.89300	0
10/08/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01400	0.01900	0
10/08/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.60400	0.59000	0
10/08/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.55700	0.54300	0
10/08/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01200	0.01400	0
10/08/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.51000	0.49700	0
10/08/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01500	0.01800	0
10/08/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.61200	0.59200	0
10/08/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05800	0.06800	0
10/08/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.57300	0.55400	0
10/08/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06900	0.08000	0
10/08/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.53500	0.51600	0
10/08/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08100	0.09200	0
10/08/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.49800	0.48100	0
10/08/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09400	0.10700	0
10/08/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.46200	0.44600	0
10/08/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10800	0.12200	0
10/08/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.42900	0.41300	0
10/08/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12500	0.13900	0
10/08/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.39600	0.38200	0
10/08/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.14200	0.15800	0
10/08/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.36500	0.35200	0
10/08/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.16100	0.17800	0
10/08/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.33600	0.32400	0
10/08/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.18200	0.20000	0
10/08/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.45900	0.44300	27,300
10/08/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.24700	0.27300	0
10/08/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.28300	0.27200	0
10/08/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.22900	0.24800	0
10/08/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.54200	0.52200	0
10/08/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.32200	0.35500	0
10/08/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.51700	0.49800	0
10/08/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.34700	0.38100	0
10/08/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.49200	0.47400	0
10/08/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.37200	0.40700	0
10/08/2010	\$ / R On 13-December-10	7.55	C	Foreign Exchange Future	0.20400	0.20000	4,000
10/08/2010	\$ / R On 13-December-10	7.55	P	Foreign Exchange Future	0.35000	0.37600	0
10/08/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.18900	0.18600	15,000
10/08/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.38500	0.41200	0
10/08/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.03500	0.03700	0
10/08/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.39000	0.40800	0
10/08/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.16200	0.16000	0
10/08/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.45800	0.48600	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.02400	0.02600	1,200
10/08/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.47900	0.49700	0
10/08/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.14000	0.13800	0
10/08/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.53600	0.56400	0
10/08/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.13000	0.12800	14,644
10/08/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.57600	0.60400	0
10/08/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.12100	0.12000	30,000
10/08/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.61700	0.64600	0
10/08/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.22200	0.21800	0
10/08/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.66000	0.69800	0
10/08/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.21100	0.20800	27,300
10/08/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.69900	0.73800	0
10/08/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.20100	0.19800	340
10/08/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.73900	0.77800	0
10/08/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.09100	0.09100	0
10/08/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.78700	0.81700	0
10/08/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.08500	0.08500	4,400
10/08/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.83100	0.86100	0
10/08/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.08000	0.07900	0
10/08/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.87600	0.90500	0
10/08/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.07500	0.07500	4,000
10/08/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.92100	0.95100	0
10/08/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.07000	0.07000	0
10/08/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.96600	0.99600	0
10/08/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.06600	0.06600	0
10/08/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.01200	1.04200	0
10/08/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.14400	0.14300	3,000
10/08/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.03200	1.07300	0
10/08/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.05800	0.05800	0
10/08/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.10400	1.13400	0
10/08/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.13200	0.13100	30,000
10/08/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.12000	1.16100	0
10/08/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.05200	0.05200	0
10/08/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.19800	1.22800	0
10/08/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.04900	0.04900	3,185
10/08/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.24500	1.27500	0
10/08/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00100	0.00100	3,000
10/08/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.40600	1.42200	0
10/08/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.03900	0.04000	15,000
10/08/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.43500	1.46600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.03600	0.03600	30,000
10/08/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.53200	1.56200	0
10/08/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.03200	0.03300	20,000
10/08/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.62800	1.65900	0
10/08/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.03100	0.03100	0
10/08/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.67700	1.70700	0
10/08/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.02900	0.03000	500
10/08/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.72500	1.75600	0
10/08/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.85500	1.87100	0
10/08/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.02700	0.02700	0
10/08/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.82300	1.85300	0
10/08/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	2.00500	2.02100	0
10/08/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.01900	0.01900	0
10/08/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.11500	2.14500	0
10/08/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.01800	0.01700	0
10/08/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.16400	2.19300	0
10/08/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.40500	2.42100	0
10/08/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.45500	2.47100	0
10/08/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.50500	2.52100	0
10/08/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.01100	0.01000	0
10/08/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.45700	2.48600	0
10/08/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.01000	0.01000	0
10/08/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.50600	2.53600	0
10/08/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00900	0.00900	0
10/08/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.55500	2.58500	0
10/08/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00800	0.00800	300
10/08/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.60400	2.63400	0
10/08/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00700	0.00700	0
10/08/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.65300	2.68300	0
10/08/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00700	0.00700	0
10/08/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.70300	2.73300	0
10/08/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00600	0.00600	0
10/08/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.75200	2.78200	0
10/08/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00600	0.00600	0
10/08/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.80200	2.83200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00500	0.00500	0
10/08/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.85100	2.88100	0
10/08/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00500	0.00500	0
10/08/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.90100	2.93100	0
10/08/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00400	0.00400	0
10/08/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.95000	2.98000	0
10/08/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00400	0.00400	0
10/08/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.00000	3.03000	0
10/08/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00400	0.00400	0
10/08/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.05000	3.08000	0
10/08/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.03100	0.03000	30,000
10/08/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.01900	3.06000	0
10/08/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.64700	3.67700	0
10/08/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.40500	4.42100	0
10/08/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.45500	4.47100	0
10/08/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.50500	4.52100	0
10/08/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.44600	4.47600	0
10/08/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.49600	4.52600	0
10/08/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.54600	4.57600	0
10/08/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.59600	4.62600	0
10/08/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.64600	4.67600	0
10/08/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.69600	4.72600	0
10/08/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.74600	4.77600	0
10/08/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.79600	4.82600	0
10/08/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.84600	4.87600	0
10/08/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.89600	4.92600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.94600	4.97600	0
10/08/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.99600	5.02600	0
10/08/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.04600	5.07600	0
10/08/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.09600	5.12600	0
10/08/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.64600	5.67600	0
10/08/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.40500	6.42100	0
10/08/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.45500	6.47100	0
10/08/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.50500	6.52100	0
10/08/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.44600	6.47600	0
10/08/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.49600	6.52600	0
10/08/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.54600	6.57600	0
10/08/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.59600	6.62600	0
10/08/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.64600	6.67600	0
10/08/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.69600	6.72600	0
10/08/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.74600	6.77600	0
10/08/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.79600	6.82600	0
10/08/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.84600	6.87600	0
10/08/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.89600	6.92600	0
10/08/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.94600	6.97600	0
10/08/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.99600	7.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.04600	7.07600	0
10/08/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.09600	7.12600	0
10/08/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.64600	7.67600	0
10/08/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.40500	8.42100	0
10/08/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.45500	8.47100	0
10/08/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.50500	8.52100	0
10/08/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.44600	8.47600	0
10/08/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.49600	8.52600	0
10/08/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.54600	8.57600	0
10/08/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.59600	8.62600	0
10/08/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.64600	8.67600	0
10/08/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.69600	8.72600	0
10/08/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.74600	8.77600	0
10/08/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.79600	8.82600	0
10/08/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.84600	8.87600	0
10/08/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.89600	8.92600	0
10/08/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.94600	8.97600	0
10/08/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.99600	9.02600	0
10/08/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.04600	9.07600	0
10/08/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.09600	9.12600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	£ / R On 14-March-11			Foreign Exchange Future	11.81170	11.91210	520
10/08/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.56100	0.59600	0
10/08/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.49900	0.43400	0
10/08/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.53900	0.57200	0
10/08/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.52700	0.46000	0
10/08/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.51900	0.54900	0
10/08/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.55700	0.48700	0
10/08/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.30300	0.33000	0
10/08/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.55300	0.46300	0
10/08/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.05600	0.07400	417
10/08/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.57100	0.45300	0
10/08/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.01000	0.01300	0
10/08/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.22500	1.09200	0
10/08/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00900	0.01200	0
10/08/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.27400	1.14100	0
10/08/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00800	0.01000	0
10/08/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.32300	1.18900	0
10/08/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08630	0.08670	0
10/08/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01074	0.01113	0
10/08/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00044	0.00043	0
10/08/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00306	0.00348	0
10/08/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00096	0.00088	0
10/08/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00405	0.00428	0
10/08/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00375	0.00358	0
10/08/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00153	0.00163	0
10/08/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01123	0.01093	0
10/08/2010	€ / R On 14-March-11			Foreign Exchange Future	9.82030	9.91500	8,620
10/08/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.84000	1.94900	0
10/08/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00400	0.00500	0
10/08/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.79100	1.90000	0
10/08/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00500	0.00600	0
10/08/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.74100	1.85000	0
10/08/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00500	0.00600	0
10/08/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.69200	1.80100	0
10/08/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00600	0.00700	0
10/08/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.59300	1.70200	0
10/08/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00700	0.00800	0
10/08/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.49500	1.60300	0
10/08/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00900	0.00900	0
10/08/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.44500	1.55400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00900	0.01000	0
10/08/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.29900	1.40700	0
10/08/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01300	0.01300	0
10/08/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.15300	1.26100	0
10/08/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01700	0.01700	0
10/08/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.87500	0.97600	0
10/08/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03900	0.03200	0
10/08/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.83200	0.93200	0
10/08/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.04600	0.03800	0
10/08/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.79000	0.88800	0
10/08/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.05400	0.04400	0
10/08/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.74800	0.84600	0
10/08/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.06200	0.05200	0
10/08/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.66900	0.76300	0
10/08/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.08300	0.06900	0
10/08/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.59400	0.68500	0
10/08/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.10800	0.09100	0
10/08/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.55800	0.64700	0
10/08/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.12200	0.10300	0
10/08/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.52400	0.61100	0
10/08/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.13800	0.11700	1,125
10/08/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.45900	0.54100	0
10/08/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.17300	0.14700	0
10/08/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.57900	0.65500	14,937
10/08/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.25900	0.24000	0
10/08/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.37100	0.44700	0
10/08/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.23500	0.20300	0
10/08/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.34500	0.41800	0
10/08/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.25900	0.22400	750
10/08/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.44600	0.51400	0
10/08/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.37600	0.34900	0
10/08/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.42200	0.48900	0
10/08/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.40200	0.37400	0
10/08/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.40300	0.46400	0
10/08/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.43300	0.39900	0
10/08/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.22700	0.27800	0
10/08/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.44100	0.38400	0
10/08/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.21300	0.26100	0
10/08/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.47700	0.41700	0
10/08/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.19900	0.24500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.51300	0.45100	0
10/08/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17500	0.21700	375
10/08/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.58900	0.52300	0
10/08/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15400	0.19200	0
10/08/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.66800	0.59800	0
10/08/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.14500	0.18100	0
10/08/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.70900	0.63700	0
10/08/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.13600	0.17100	60
10/08/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.75000	0.67700	0
10/08/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.24600	0.28700	14,937
10/08/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.82600	0.77200	0
10/08/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.00700	0.01200	2,530
10/08/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.95800	0.84000	0
10/08/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.10100	0.12800	0
10/08/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.96500	0.88400	0
10/08/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.07300	0.09300	0
10/08/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.23700	1.14900	0
10/08/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.06900	0.08800	0
10/08/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.28300	1.19400	0
10/08/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.06600	0.08400	0
10/08/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.33000	1.24000	0
10/08/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.06300	0.08000	0
10/08/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.37700	1.28600	0
10/08/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.05700	0.07300	0
10/08/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.47100	1.37900	0
10/08/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.05200	0.06600	0
10/08/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.56600	1.47200	0
10/08/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.04900	0.06300	0
10/08/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.61300	1.51900	0
10/08/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.04300	0.05600	0
10/08/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.75700	1.66200	0
10/08/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.03800	0.04900	0
10/08/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.90200	1.80500	0
10/08/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.11600	1.99300	0
10/08/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02700	0.03800	0
10/08/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.19100	2.09400	0
10/08/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02500	0.03500	0
10/08/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.23900	2.14100	0
10/08/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02300	0.03300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.28700	2.18900	0
10/08/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02200	0.03100	0
10/08/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.33600	2.23700	0
10/08/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02000	0.02900	0
10/08/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.38400	2.28500	0
10/08/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01900	0.02700	0
10/08/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.43300	2.33300	0
10/08/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01600	0.02300	0
10/08/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.53000	2.42900	0
10/08/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01500	0.02200	0
10/08/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.57900	2.47800	0
10/08/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01200	0.01700	0
10/08/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.72600	2.62300	0
10/08/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.01000	0.01400	0
10/08/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.87400	2.77000	0
10/08/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00600	0.00900	0
10/08/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.17000	3.06500	0
10/08/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00500	0.00800	0
10/08/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.26900	3.16400	0
10/08/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00200	0
10/08/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.16500	4.05800	0
10/08/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00200	0
10/08/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.21500	4.10800	0
10/08/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00200	0
10/08/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.26500	4.15800	0
10/08/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00200	0
10/08/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.31500	4.20800	0
10/08/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00200	0
10/08/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.41500	4.30800	0
10/08/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.51500	4.40700	0
10/08/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.56500	4.45700	0
10/08/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.71500	4.60700	0
10/08/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.86500	4.75700	0
10/08/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00100	0.00100	0
10/08/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.16500	5.05700	0
10/08/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.26500	5.15700	0
10/08/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.16400	6.05600	0
10/08/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.21400	6.10600	0
10/08/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.26400	6.15600	0
10/08/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.31400	6.20600	0
10/08/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.41400	6.30600	0
10/08/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.51400	6.40600	0
10/08/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.56400	6.45600	0
10/08/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.71400	6.60600	0
10/08/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.86400	6.75600	0
10/08/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.16400	7.05600	0
10/08/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.26400	7.15600	0
10/08/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.16400	8.05600	0
10/08/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.21400	8.10600	0
10/08/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.26400	8.15600	0
10/08/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.31400	8.20600	0
10/08/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.41400	8.30600	0
10/08/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.51400	8.40600	0
10/08/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.56400	8.45600	0
10/08/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.71400	8.60600	0
10/08/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.86400	8.75600	0
10/08/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.16400	9.05600	0
10/08/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.26400	9.15600	0
10/08/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.16400	10.05600	0
10/08/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.21400	10.10600	0
10/08/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.26400	10.15600	0
10/08/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.31400	10.20600	0
10/08/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.41400	10.30600	0
10/08/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.51400	10.40600	0
10/08/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.56400	10.45600	0
10/08/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.71400	10.60600	0
10/08/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.86400	10.75600	0
10/08/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.16400	11.05600	0
10/08/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.26400	11.15600	0
10/08/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.64460	6.66620	220
10/08/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.25700	0.25900	0
10/08/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.26200	0.24300	0
10/08/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.23400	0.24000	0
10/08/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.28900	0.27400	0
10/08/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21700	0.22200	0
10/08/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.32200	0.30600	0
10/08/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.09300	0.10200	0
10/08/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.37100	0.34700	0
10/08/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.08200	0.09000	200
10/08/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.41000	0.38500	0
10/08/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.11860	7.16320	0
10/08/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.01300	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.48500	0.43200	0
10/08/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.04400	0.04900	0
10/08/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.57500	0.53600	0
10/08/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.03900	0.04300	0
10/08/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.62000	0.58000	0
10/08/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.03400	0.03800	0
10/08/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.66500	0.62500	0
Futures Open Interest							415,115.00
Options Open Interest							553,822.00
Total							968,937.00