



Currency Futures & Options Weekly Statistics

From: 11/10/2010 To: 11/10/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.20750	9.17670	0
11/10/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.89800	3.86900	0
11/10/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.09800	3.06900	0
11/10/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.04800	3.01900	0
11/10/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.99800	2.96900	0
11/10/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.94800	2.91900	0
11/10/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.89800	2.86900	0
11/10/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.84800	2.81900	0
11/10/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.79800	2.76900	0
11/10/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.74800	2.71900	0
11/10/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.69800	2.66900	0
11/10/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.64800	2.61900	0
11/10/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.59800	2.56900	0
11/10/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.54800	2.51900	0
11/10/2010	\$ / 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
11/10/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.49800	2.46900	0
11/10/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.44800	2.41900	0
11/10/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.09800	2.06900	0
11/10/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.04800	2.01900	0
11/10/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.99800	1.96900	0
11/10/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.94800	1.91900	0
11/10/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.89800	1.86900	0
11/10/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.84800	1.81900	0
11/10/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.79800	1.76900	0
11/10/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.74800	1.71900	0
11/10/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.69800	1.66900	0
11/10/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.64800	1.61900	0
11/10/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.59800	1.56900	0
11/10/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.54800	1.51900	0
11/10/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.49800	1.46900	0
11/10/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.44900	1.41900	0
11/10/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00000	0
11/10/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.10000	1.07100	0
11/10/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.05000	1.02100	0
11/10/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.00100	0.97200	0
11/10/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.95200	0.92300	0
11/10/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.90300	0.87400	0
11/10/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
11/10/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.85400	0.82600	0
11/10/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00600	0.00700	0
11/10/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.80600	0.77800	0
11/10/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00800	0.00900	0
11/10/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.75800	0.73100	0
11/10/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01000	0.01200	0
11/10/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.71000	0.68400	0
11/10/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01200	0.01500	0
11/10/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.66300	0.63700	0
11/10/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01500	0.01800	0
11/10/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.61700	0.59200	0
11/10/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01900	0.02300	0
11/10/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.57200	0.54700	0
11/10/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02400	0.02800	0
11/10/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.52700	0.50300	0
11/10/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02900	0.03400	0
11/10/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.48400	0.46100	0
11/10/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03600	0.04200	0
11/10/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.60300	0.58600	0
11/10/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.15900	0.17200	0
11/10/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.22300	0.20800	0
11/10/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.12500	0.13900	0
11/10/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.19300	0.18000	0
11/10/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.14500	0.16100	0
11/10/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.16600	0.15800	0
11/10/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.16800	0.18900	0
11/10/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.14500	0.13800	0
11/10/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.19700	0.21900	0
11/10/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.12600	0.12100	10,534
11/10/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.22800	0.25200	0
11/10/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.11000	0.10500	0
11/10/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.26200	0.28600	100
11/10/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.09500	0.09100	0
11/10/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.29700	0.32200	0
11/10/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.08200	0.07900	0
11/10/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.33400	0.36000	3,500
11/10/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.19900	0.19500	7,500
11/10/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.40300	0.42800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.18500	0.18100	33,350
11/10/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.43900	0.46400	0
11/10/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.05300	0.05100	2,040
11/10/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.45500	0.48200	0
11/10/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.26200	0.25800	0
11/10/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.51800	0.54400	0
11/10/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.24800	0.24500	0
11/10/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.55400	0.58100	0
11/10/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.23500	0.23200	0
11/10/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.59100	0.61800	0
11/10/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.12800	0.12700	371
11/10/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.63200	0.66000	0
11/10/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.11900	0.11900	500
11/10/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.67300	0.70200	0
11/10/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.01800	0.01800	1,000
11/10/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.77000	0.79900	500
11/10/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.01300	0.01400	2,423
11/10/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.86500	0.89500	0
11/10/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.01200	0.01200	14,644
11/10/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.91400	0.94300	0
11/10/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.01000	0.01000	30,000
11/10/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.96200	0.99100	0
11/10/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.07400	0.07500	0
11/10/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.97800	1.00800	0
11/10/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.22500	0.22500	0
11/10/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.97300	1.00400	0
11/10/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.21700	0.21600	0
11/10/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.01500	1.04500	0
11/10/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.20800	0.20800	0
11/10/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.05600	1.08700	0
11/10/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00500	0.00500	4,400
11/10/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.20700	1.23600	0
11/10/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00400	0.00400	0
11/10/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.25600	1.28500	0
11/10/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00400	0.00400	4,000
11/10/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.30600	1.33500	0
11/10/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.35500	1.38400	0
11/10/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.40500	1.43400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.04300	0.04500	3,000
11/10/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.39700	1.42800	0
11/10/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.50400	1.53300	0
11/10/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.03800	0.04000	30,000
11/10/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.49200	1.52300	0
11/10/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.60400	1.63300	0
11/10/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00100	0.00200	3,185
11/10/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.65300	1.68300	0
11/10/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00100	0.00100	15,000
11/10/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.85300	1.88200	0
11/10/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00100	0.00100	30,000
11/10/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.95300	1.98200	0
11/10/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00100	0.00100	20,000
11/10/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.05300	2.08200	0
11/10/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.10300	2.13200	0
11/10/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00100	500
11/10/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.15200	2.18200	0
11/10/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.63300	1.53700	0
11/10/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.57600	1.51000	0
11/10/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.61600	1.52100	0
11/10/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.60900	1.54400	0
11/10/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.60000	1.50500	0
11/10/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.64300	1.57800	0
11/10/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.55200	2.58100	0
11/10/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.60200	2.63100	0
11/10/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.90200	2.93100	0
11/10/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.95200	2.98100	0
11/10/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.00200	3.03100	0
11/10/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
11/10/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.05200	3.08100	0
11/10/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.10200	3.13100	0

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11/10/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.15200	3.18100	0
11/10/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.20200	3.23100	0
11/10/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.25200	3.28100	0
11/10/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.30200	3.33100	0
11/10/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.35200	3.38100	0
11/10/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.40200	3.43100	0
11/10/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.45200	3.48100	0
11/10/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.50200	3.53100	0
11/10/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
11/10/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.45600	3.48500	0
11/10/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.10200	4.13100	0
11/10/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.90200	4.93100	0
11/10/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.95200	4.98100	0
11/10/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.00200	5.03100	0
11/10/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.05200	5.08100	0
11/10/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.10200	5.13100	0
11/10/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.15200	5.18100	0
11/10/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.20200	5.23100	0
11/10/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.25200	5.28100	0
11/10/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.30200	5.33100	0
11/10/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.35200	5.38100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.40200	5.43100	0
11/10/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.45200	5.48100	0
11/10/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.50200	5.53100	0
11/10/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.55200	5.58100	0
11/10/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.10200	6.13100	0
11/10/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.90200	6.93100	0
11/10/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.95200	6.98100	0
11/10/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.00200	7.03100	0
11/10/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.05200	7.08100	0
11/10/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.10200	7.13100	0
11/10/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.15200	7.18100	0
11/10/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.20200	7.23100	0
11/10/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.25200	7.28100	0
11/10/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.30200	7.33100	0
11/10/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.35200	7.38100	0
11/10/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.40200	7.43100	0
11/10/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.45200	7.48100	0
11/10/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.50200	7.53100	0
11/10/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.55200	7.58100	0
11/10/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.10200	8.13100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.90200	8.93100	0
11/10/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.95200	8.98100	0
11/10/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.00200	9.03100	0
11/10/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.05200	9.08100	0
11/10/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.10200	9.13100	0
11/10/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.15200	9.18100	0
11/10/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.20200	9.23100	0
11/10/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.25200	9.28100	0
11/10/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.30200	9.33100	0
11/10/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.35200	9.38100	0
11/10/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.40200	9.43100	0
11/10/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.45200	9.48100	0
11/10/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.50200	9.53100	0
11/10/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.55200	9.58100	0
11/10/2010	£ / R On 13-June-11			Foreign Exchange Future	11.34070	11.31590	1,510
11/10/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.29500	0.31000	870
11/10/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.55200	0.59000	0
11/10/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.21200	0.22700	0
11/10/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.76900	0.80700	0
11/10/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.35000	0.36000	0
11/10/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.80900	0.84400	0
11/10/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.33600	0.34600	0
11/10/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.84500	0.88000	0
11/10/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.32300	0.33300	0
11/10/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.88200	0.91700	0
11/10/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.16100	0.17600	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.96800	1.00600	0
11/10/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.09000	0.10100	870
11/10/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.44700	1.48100	0
11/10/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08600	0.08590	0
11/10/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00889	0.00878	0
11/10/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00019	0.00018	0
11/10/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00975	0.00961	0
11/10/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00075	0.00071	0
11/10/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00214	0.00207	0
11/10/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00344	0.00347	0
11/10/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00395	0.00383	0
11/10/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00495	0.00493	0
11/10/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00040	0.00038	0
11/10/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01170	0.01178	0
11/10/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00161	0.00154	0
11/10/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01261	0.01264	0
11/10/2010	€ / R On 13-June-11			Foreign Exchange Future	9.90270	9.88440	5,820
11/10/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.80100	1.78300	0
11/10/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.75100	1.73300	0
11/10/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.70200	1.68400	0
11/10/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.65200	1.63400	0
11/10/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.55200	1.53400	0
11/10/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.45300	1.43400	0
11/10/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00300	0.00200	0
11/10/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.40300	1.38500	0
11/10/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.25400	1.23600	0
11/10/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00400	0.00400	0
11/10/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.10600	1.08700	0
11/10/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00600	0.00500	0
11/10/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.81800	0.79900	0
11/10/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.01800	0.01700	0
11/10/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.77100	0.75300	0
11/10/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.02100	0.02100	0
11/10/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.72600	0.70800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02600	0.02600	0
11/10/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.68100	0.66400	0
11/10/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03100	0.03200	0
11/10/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.59300	0.57800	0
11/10/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04300	0.04600	0
11/10/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.51000	0.49700	0
11/10/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06000	0.06500	0
11/10/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.47000	0.45800	0
11/10/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.07000	0.07600	0
11/10/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.43200	0.42100	0
11/10/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.08200	0.08900	1,125
11/10/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.35900	0.35200	0
11/10/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.10900	0.12000	0
11/10/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.48200	0.48700	10,429
11/10/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.20500	0.22700	0
11/10/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.26300	0.26100	0
11/10/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.16300	0.17900	0
11/10/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.23500	0.23400	0
11/10/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.18500	0.20200	750
11/10/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.50400	0.51400	0
11/10/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.35100	0.38000	0
11/10/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.47800	0.48900	0
11/10/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.37500	0.40500	0
11/10/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.45300	0.46500	0
11/10/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.40000	0.43100	0
11/10/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11900	0.12300	0
11/10/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.36900	0.39100	0
11/10/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10600	0.11000	0
11/10/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.40600	0.42800	0
11/10/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.09400	0.09800	0
11/10/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.44400	0.46600	0
11/10/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.07400	0.07800	375
11/10/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.52400	0.54600	0
11/10/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05800	0.06300	0
11/10/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.60800	0.63100	0
11/10/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05200	0.05600	0
11/10/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.65200	0.67400	0
11/10/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04600	0.05000	60
11/10/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.69600	0.71800	0
11/10/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.15500	0.16600	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.77800	0.80600	0
11/10/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.13700	0.14900	4,508
11/10/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.86000	0.88900	0
11/10/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.02500	0.02800	0
11/10/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.92500	0.94600	0
11/10/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.01200	0.01400	0
11/10/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.21200	1.23200	0
11/10/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.01100	0.01300	0
11/10/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.26100	1.28100	0
11/10/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.01000	0.01200	0
11/10/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.31000	1.33000	0
11/10/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00900	0.01000	0
11/10/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.35900	1.37800	0
11/10/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00700	0.00800	0
11/10/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.45700	1.47600	0
11/10/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00500	0.00700	0
11/10/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.55500	1.57500	0
11/10/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00500	0.00600	0
11/10/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.60500	1.62400	0
11/10/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00300	0.00400	0
11/10/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.75300	1.77200	0
11/10/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00300	0.00300	0
11/10/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.90300	1.92100	0
11/10/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00100	0.00200	0
11/10/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.20100	2.22000	0
11/10/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00100	0.00200	0
11/10/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.25100	2.27000	0
11/10/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00100	0.00200	0
11/10/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.30100	2.32000	0
11/10/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.35100	2.36900	0
11/10/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.40100	2.41900	0
11/10/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.45100	2.46900	0
11/10/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.55100	2.56900	0
11/10/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00100	0.00100	0
11/10/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.60100	2.61900	0
11/10/2010	€ / R On 13-December-10	12.40	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
11/10/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.75100	2.76900	0
11/10/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00100	0
11/10/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.90000	2.91900	0
11/10/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.20000	3.21800	0
11/10/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.30000	3.31800	0
11/10/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.20000	4.21800	0
11/10/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.25000	4.26800	0
11/10/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.30000	4.31800	0
11/10/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.35000	4.36800	0
11/10/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.45000	4.46800	0
11/10/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.55000	4.56800	0
11/10/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.60000	4.61800	0
11/10/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.75000	4.76800	0
11/10/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.90000	4.91800	0
11/10/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.20000	5.21800	0
11/10/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.30000	5.31800	0
11/10/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.20000	6.21800	0
11/10/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.25000	6.26800	0
11/10/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.30000	6.31800	0
11/10/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.35000	6.36800	0
11/10/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.45000	6.46800	0
11/10/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.55000	6.56800	0
11/10/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.60000	6.61800	0
11/10/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.75000	6.76800	0
11/10/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.90000	6.91800	0
11/10/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.20000	7.21800	0
11/10/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.30000	7.31800	0
11/10/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.20000	8.21800	0
11/10/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.25000	8.26800	0
11/10/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.30000	8.31800	0
11/10/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.35000	8.36800	0
11/10/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.45000	8.46800	0
11/10/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.55000	8.56800	0
11/10/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.60000	8.61800	0
11/10/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.75000	8.76800	0
11/10/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.90000	8.91800	0
11/10/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.20000	9.21800	0
11/10/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.30000	9.31800	0
11/10/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.20000	10.21800	0
11/10/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.25000	10.26800	0
11/10/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.30000	10.31800	0
11/10/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.35000	10.36800	0
11/10/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.45000	10.46800	0
11/10/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.55000	10.56800	0
11/10/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.60000	10.61800	0
11/10/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.75000	10.76800	0
11/10/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.90000	10.91800	0
11/10/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.20000	11.21800	0
11/10/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
11/10/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.30000	11.31800	0
11/10/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.34250	7.32990	0
11/10/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.43200	0.40800	0
11/10/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.20600	0.22400	0
11/10/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.40300	0.38000	0
11/10/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.22700	0.24600	0
11/10/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37500	0.35300	0
11/10/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.24900	0.26900	0
11/10/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.23000	0.21000	0
11/10/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.16800	0.19000	0
11/10/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08100	0.06900	0
11/10/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.18500	0.21500	0
11/10/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.06600	0.05600	200
11/10/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.22000	0.25200	0
11/10/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.88100	0.86800	0
11/10/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.78900	0.78800	0
11/10/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.85900	0.84500	0
11/10/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.81700	0.81500	0
11/10/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.83700	0.82900	0
11/10/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.84500	0.84900	0
11/10/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.92290	6.87370	0
11/10/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.16300	0.14900	0
11/10/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.24000	0.27500	0
11/10/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.14600	0.13300	0
11/10/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.27300	0.30900	0
11/10/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.13000	0.11900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.30700	0.34500	0
11/10/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00800	0.00800	0
11/10/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.81400	0.86400	0
11/10/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00700	0.00700	0
11/10/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.86300	0.91300	0
11/10/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00600	0.00600	0
11/10/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.91200	0.96200	0
11/10/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.31050	7.30770	0
11/10/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.30000	0.30700	0
11/10/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09700	0.10700	0
11/10/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.26600	0.27400	0
11/10/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11300	0.12400	0
11/10/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.23400	0.24300	0
11/10/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13100	0.14300	0
11/10/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.34300	0.33500	0
11/10/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.23300	0.22700	0
11/10/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.31700	0.30900	0
11/10/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.25700	0.25100	0
11/10/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.29300	0.28400	0
11/10/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.28300	0.27600	0
Futures Open Interest							466,425.00
Options Open Interest							482,542.00
Total							948,967.00