



Currency Futures & Options Weekly Statistics

From: 06/12/2010 To: 06/12/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 14-December-15			Foreign Exchange Future	9.22940	9.20770	0
06/12/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	3.85900	3.83800	0
06/12/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.05900	3.03800	0
06/12/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.00900	2.98800	0
06/12/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	2.95900	2.93800	0
06/12/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	2.90900	2.88800	0
06/12/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	2.85900	2.83800	0
06/12/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	2.80900	2.78800	0
06/12/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	2.75900	2.73800	0
06/12/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	2.70900	2.68800	0
06/12/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	2.65900	2.63800	0
06/12/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	2.60900	2.58800	0
06/12/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.55900	2.53800	0
06/12/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.50900	2.48800	0
06/12/2010	\$ / 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
06/12/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.45900	2.43800	0
06/12/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.40900	2.38800	0
06/12/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.05900	2.03800	0
06/12/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.00900	1.98800	0
06/12/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	1.95900	1.93800	0
06/12/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	1.90900	1.88800	0
06/12/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	1.85900	1.83800	0
06/12/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	1.80900	1.78800	0
06/12/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	1.75900	1.73800	0
06/12/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	1.70900	1.68800	0
06/12/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	1.65900	1.63800	0
06/12/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	1.60900	1.58800	0
06/12/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.55900	1.53800	0
06/12/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.50900	1.48800	0
06/12/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.45900	1.43800	0
06/12/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.40900	1.38800	0
06/12/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.05900	1.03800	0
06/12/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.00900	0.98800	0
06/12/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	0.95900	0.93800	0
06/12/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	0.90900	0.88800	0
06/12/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	0.85900	0.83800	0
06/12/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	0.80900	0.78800	0
06/12/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	0.75900	0.73800	0
06/12/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	0.70900	0.68800	0
06/12/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	0.65900	0.63800	0
06/12/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	0.60900	0.58800	0
06/12/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.55900	0.53800	0
06/12/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.50900	0.48900	0
06/12/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.45900	0.43900	0
06/12/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.40900	0.39000	0
06/12/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00000	0.00200	0
06/12/2010	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.52700	0.51500	0
06/12/2010	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.13800	0.14700	0
06/12/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.08800	0.08700	0
06/12/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.02900	0.04900	0
06/12/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.05800	0.05900	30,000
06/12/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.04900	0.07100	0
06/12/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.03700	0.04100	0
06/12/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07800	0.10300	0
06/12/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.02300	0.02800	0
06/12/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11400	0.14000	0
06/12/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.01400	0.01800	7,034
06/12/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.15500	0.18000	0
06/12/2010	\$ / R On 14-March-11	7.10	C	Foreign Exchange Future	0.17200	0.17000	4,780
06/12/2010	\$ / R On 14-March-11	7.10	P	Foreign Exchange Future	0.27100	0.29000	3,000
06/12/2010	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.15500	0.15400	500
06/12/2010	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.30400	0.32400	0
06/12/2010	\$ / R On 14-March-11	7.20	C	Foreign Exchange Future	0.14100	0.14000	0
06/12/2010	\$ / R On 14-March-11	7.20	P	Foreign Exchange Future	0.34000	0.36000	2,571
06/12/2010	\$ / R On 14-March-11	7.25	C	Foreign Exchange Future	0.12700	0.12600	7,500
06/12/2010	\$ / R On 14-March-11	7.25	P	Foreign Exchange Future	0.37600	0.39600	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.44400	0.43700	0
06/12/2010	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.46500	0.47900	0
06/12/2010	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.42600	0.41900	0
06/12/2010	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.49700	0.51100	0
06/12/2010	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.40900	0.40100	0
06/12/2010	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.53000	0.54300	0
06/12/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.18600	0.18500	0
06/12/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.54700	0.56700	0
06/12/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.17500	0.17400	300
06/12/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.58600	0.60600	0
06/12/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.07100	0.07000	871
06/12/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.62000	0.64000	0
06/12/2010	\$ / R On 14-March-11	7.60	C	Foreign Exchange Future	0.06400	0.06400	3,071
06/12/2010	\$ / R On 14-March-11	7.60	P	Foreign Exchange Future	0.66300	0.68400	0
06/12/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	1,000
06/12/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.79100	0.81200	500
06/12/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.00000	0.00000	2,423
06/12/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.89100	0.91200	0
06/12/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.00000	0.00000	14,644
06/12/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.94100	0.96200	0
06/12/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
06/12/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.99100	1.01200	0
06/12/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.03400	0.03300	0
06/12/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.98300	1.00300	0
06/12/2010	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.17000	0.16800	0
06/12/2010	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.98600	1.00400	0
06/12/2010	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.16300	0.16100	0
06/12/2010	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.02900	1.04700	0
06/12/2010	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.15600	0.15400	0
06/12/2010	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.07200	1.09000	0
06/12/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.00000	0.00000	4,400
06/12/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	1.24100	1.26200	0
06/12/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	1.29100	1.31200	0
06/12/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.00000	0.00000	4,000
06/12/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	1.34100	1.36200	0
06/12/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.39100	1.41200	0
06/12/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.44100	1.46200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.01700	0.01600	3,000
06/12/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.41600	1.43600	0
06/12/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.54100	1.56200	0
06/12/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.01500	0.01400	30,000
06/12/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.51400	1.53400	0
06/12/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.64100	1.66200	0
06/12/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	3,185
06/12/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.69100	1.71200	0
06/12/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	15,000
06/12/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.89100	1.91200	0
06/12/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	30,000
06/12/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.99100	2.01200	0
06/12/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	20,000
06/12/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	2.09100	2.11200	0
06/12/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	2.14100	2.16200	0
06/12/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	500
06/12/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	2.19100	2.21200	0
06/12/2010	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.60700	1.60800	0
06/12/2010	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.52800	1.55000	0
06/12/2010	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.59000	1.59100	0
06/12/2010	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.56100	1.58300	0
06/12/2010	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.57400	1.57500	0
06/12/2010	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.59500	1.61700	0
06/12/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.59100	2.61200	0
06/12/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.64100	2.66200	0
06/12/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.94100	2.96200	0
06/12/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.99100	3.01200	0
06/12/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	3.04100	3.06200	0
06/12/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	300
06/12/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	3.09100	3.11200	0
06/12/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	3.14100	3.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	3.19100	3.21200	0
06/12/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	3.24100	3.26200	0
06/12/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	3.29100	3.31200	0
06/12/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	3.34100	3.36200	0
06/12/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	3.39100	3.41200	0
06/12/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.44100	3.46200	0
06/12/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.49100	3.51200	0
06/12/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.54100	3.56200	0
06/12/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
06/12/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.49900	3.52000	0
06/12/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	4.14100	4.16200	0
06/12/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.94100	4.96200	0
06/12/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.99100	5.01200	0
06/12/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	5.04100	5.06200	0
06/12/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	5.09100	5.11200	0
06/12/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	5.14100	5.16200	0
06/12/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	5.19100	5.21200	0
06/12/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	5.24100	5.26200	0
06/12/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	5.29100	5.31200	0
06/12/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	5.34100	5.36200	0
06/12/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	5.39100	5.41200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.44100	5.46200	0
06/12/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.49100	5.51200	0
06/12/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.54100	5.56200	0
06/12/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.59100	5.61200	0
06/12/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	6.14100	6.16200	0
06/12/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.94100	6.96200	0
06/12/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.99100	7.01200	0
06/12/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	7.04100	7.06200	0
06/12/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	7.09100	7.11200	0
06/12/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	7.14100	7.16200	0
06/12/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	7.19100	7.21200	0
06/12/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	7.24100	7.26200	0
06/12/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	7.29100	7.31200	0
06/12/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	7.34100	7.36200	0
06/12/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	7.39100	7.41200	0
06/12/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.44100	7.46200	0
06/12/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.49100	7.51200	0
06/12/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.54100	7.56200	0
06/12/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.59100	7.61200	0
06/12/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	8.14100	8.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.94100	8.96200	0
06/12/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.99100	9.01200	0
06/12/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	9.04100	9.06200	0
06/12/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	9.09100	9.11200	0
06/12/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	9.14100	9.16200	0
06/12/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	9.19100	9.21200	0
06/12/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	9.24100	9.26200	0
06/12/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	9.29100	9.31200	0
06/12/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	9.34100	9.36200	0
06/12/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	9.39100	9.41200	0
06/12/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.44100	9.46200	0
06/12/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.49100	9.51200	0
06/12/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.54100	9.56200	0
06/12/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.59100	9.61200	0
06/12/2010	\$ / R MAXI On 14-March-11			Foreign Exchange Future	7.00110	6.98040	90
06/12/2010	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.23574	0.23225	0
06/12/2010	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.18464	0.20185	0
06/12/2010	\$ / R MAXI On 14-March-11	7.00	C	Foreign Exchange Future	0.20974	0.20742	0
06/12/2010	\$ / R MAXI On 14-March-11	7.00	P	Foreign Exchange Future	0.20864	0.22702	0
06/12/2010	\$ / R MAXI On 14-March-11	7.05	C	Foreign Exchange Future	0.18988	0.18799	0
06/12/2010	\$ / R MAXI On 14-March-11	7.05	P	Foreign Exchange Future	0.23878	0.25759	0
06/12/2010	£ / R On 19-December-11			Foreign Exchange Future	11.22170	11.19600	0
06/12/2010	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.47600	0.47100	0
06/12/2010	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.69300	0.71300	0
06/12/2010	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.45900	0.45500	0
06/12/2010	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.72600	0.74700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.44200	0.43800	0
06/12/2010	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.75900	0.78000	0
06/12/2010	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.50900	0.51100	0
06/12/2010	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.88700	0.91500	0
06/12/2010	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.49400	0.49600	0
06/12/2010	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.92200	0.95000	0
06/12/2010	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.47900	0.48100	0
06/12/2010	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.95700	0.98500	0
06/12/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.09800	0.10100	0
06/12/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.88000	0.91000	0
06/12/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.23200	0.23100	0
06/12/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.93600	0.96200	0
06/12/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.22100	0.22100	0
06/12/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.97500	1.00200	0
06/12/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.21100	0.21100	0
06/12/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	1.01500	1.04200	0
06/12/2010	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.06700	0.07100	150
06/12/2010	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	1.09900	1.13000	0
06/12/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.03000	0.03300	870
06/12/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.61200	1.64200	0
06/12/2010	¥ / R On 14-March-11			Foreign Exchange Future	0.08460	0.08430	0
06/12/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00740	0.00710	0
06/12/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00818	0.00796	0
06/12/2010	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00058	0.00066	0
06/12/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00023	0.00027	0
06/12/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00283	0.00317	0
06/12/2010	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00252	0.00247	0
06/12/2010	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00492	0.00517	0
06/12/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01260	0.01290	0
06/12/2010	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00072	0.00072	0
06/12/2010	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01312	0.01342	0
06/12/2010	€ / R On 19-December-11			Foreign Exchange Future	9.63880	9.66410	0
06/12/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.32700	1.34800	0
06/12/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.27700	1.29800	0
06/12/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.22700	1.24800	0
06/12/2010	€ / R On 13-December-10	7.95	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
06/12/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.17700	1.19800	0
06/12/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.07700	1.09800	0
06/12/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.97700	0.99800	0
06/12/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.92700	0.94800	0
06/12/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.77700	0.79800	0
06/12/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.62700	0.64800	0
06/12/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.32900	0.35300	0
06/12/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.00200	0.00500	0
06/12/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.28100	0.30500	0
06/12/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.00400	0.00700	0
06/12/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.23300	0.25900	0
06/12/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.00600	0.01100	0
06/12/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.18700	0.21400	0
06/12/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.01000	0.01600	0
06/12/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.10400	0.13300	0
06/12/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.02700	0.03500	0
06/12/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.04600	0.06700	0
06/12/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.06900	0.06900	0
06/12/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.03000	0.04800	0
06/12/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.10300	0.10000	0
06/12/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.01900	0.03300	0
06/12/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.14200	0.13500	1,125
06/12/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.00700	0.01600	0
06/12/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.23000	0.21800	0
06/12/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.16000	0.17900	10,429
06/12/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.36600	0.36500	0
06/12/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00200	0.00500	0
06/12/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.37500	0.35700	0
06/12/2010	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.40300	0.42400	0
06/12/2010	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.48300	0.48100	0
06/12/2010	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.38500	0.40600	0
06/12/2010	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.51500	0.51300	0
06/12/2010	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.36700	0.38800	0
06/12/2010	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.54700	0.54500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.47800	0.50000	0
06/12/2010	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.58900	0.58600	0
06/12/2010	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.46000	0.48200	0
06/12/2010	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.62100	0.61800	0
06/12/2010	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.44400	0.46500	0
06/12/2010	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.65500	0.65100	0
06/12/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.72300	0.70200	0
06/12/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.77300	0.75200	0
06/12/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.82300	0.80200	0
06/12/2010	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.05000	0.06200	100
06/12/2010	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.85600	0.84800	0
06/12/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	1.02300	1.00200	0
06/12/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	1.07300	1.05200	0
06/12/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00000	0.00000	60
06/12/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	1.12300	1.10200	0
06/12/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.02900	0.03800	14,937
06/12/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	1.13500	1.12400	0
06/12/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02400	0.03200	4,508
06/12/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.23000	1.21800	0
06/12/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.37300	1.35200	0
06/12/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.67300	1.65200	0
06/12/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.72300	1.70200	0
06/12/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.77300	1.75200	0
06/12/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.82300	1.80200	0
06/12/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.92300	1.90200	0
06/12/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	2.02300	2.00200	0
06/12/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	2.07300	2.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	2.22300	2.20200	0
06/12/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.37300	2.35200	0
06/12/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.67300	2.65200	0
06/12/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.72300	2.70200	0
06/12/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.77300	2.75200	0
06/12/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.82300	2.80200	0
06/12/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.87300	2.85200	0
06/12/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.92300	2.90200	0
06/12/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	3.02300	3.00200	0
06/12/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	3.07300	3.05200	0
06/12/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	3.22300	3.20200	0
06/12/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.37300	3.35200	0
06/12/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.67300	3.65200	0
06/12/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.77300	3.75200	0
06/12/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.67300	4.65200	0
06/12/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.72300	4.70200	0
06/12/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.77300	4.75200	0
06/12/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.82300	4.80200	0
06/12/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.92300	4.90200	0
06/12/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	5.02300	5.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	5.07300	5.05200	0
06/12/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	5.22300	5.20200	0
06/12/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.37300	5.35200	0
06/12/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.67300	5.65200	0
06/12/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.77300	5.75200	0
06/12/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.67300	6.65200	0
06/12/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.72300	6.70200	0
06/12/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.77300	6.75200	0
06/12/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.82300	6.80200	0
06/12/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.92300	6.90200	0
06/12/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	7.02300	7.00200	0
06/12/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	7.07300	7.05200	0
06/12/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	7.22300	7.20200	0
06/12/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.37300	7.35200	0
06/12/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.67300	7.65200	0
06/12/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.77300	7.75200	0
06/12/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.67300	8.65200	0
06/12/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.72300	8.70200	0
06/12/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.77300	8.75200	0
06/12/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.82300	8.80200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.92300	8.90200	0
06/12/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	9.02300	9.00200	0
06/12/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	9.07300	9.05200	0
06/12/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	9.22300	9.20200	0
06/12/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.37300	9.35200	0
06/12/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.67300	9.65200	0
06/12/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.77300	9.75200	0
06/12/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.67300	10.65200	0
06/12/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.72300	10.70200	0
06/12/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.77300	10.75200	0
06/12/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.82300	10.80200	0
06/12/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.92300	10.90200	0
06/12/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	11.02300	11.00200	0
06/12/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	11.07300	11.05200	0
06/12/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	11.22300	11.20200	0
06/12/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.37300	11.35200	0
06/12/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.67300	11.65200	0
06/12/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.77300	11.75200	0
06/12/2010	AU\$ / R On 14-December-15			Foreign Exchange Future	7.47350	7.47260	0
06/12/2010	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.42100	0.40400	0
06/12/2010	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.18200	0.18600	0
06/12/2010	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.38600	0.36900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.19700	0.20100	0
06/12/2010	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.35300	0.33600	0
06/12/2010	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.21400	0.21800	0
06/12/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.19700	0.18800	0
06/12/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.11900	0.13200	0
06/12/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.01400	0.01400	0
06/12/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09900	0.12100	0
06/12/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.00700	0.00800	200
06/12/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.14200	0.16500	0
06/12/2010	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	0.94400	0.94500	0
06/12/2010	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.72100	0.72200	0
06/12/2010	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	0.92200	0.92300	0
06/12/2010	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.74900	0.75000	0
06/12/2010	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	0.90000	0.90100	0
06/12/2010	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.77700	0.77800	0
06/12/2010	CAD/ R On 14-March-11			Foreign Exchange Future	6.93230	6.92900	1,411
06/12/2010	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.11900	0.12000	0
06/12/2010	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.18700	0.19100	0
06/12/2010	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.10200	0.10300	0
06/12/2010	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.22000	0.22400	0
06/12/2010	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.08800	0.08800	0
06/12/2010	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.25600	0.25900	0
06/12/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.79500	0.79800	0
06/12/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.84500	0.84800	0
06/12/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.89500	0.89800	0
06/12/2010	CHF / R On 14-March-11			Foreign Exchange Future	7.10950	7.12890	40
06/12/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.05900	0.07800	0
06/12/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.05000	0.05000	0
06/12/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.03800	0.05400	0
06/12/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.07900	0.07600	0
06/12/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.02400	0.03700	0
06/12/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11500	0.10900	0
06/12/2010	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.17900	0.19000	0
06/12/2010	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.27000	0.26100	0
06/12/2010	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16100	0.17100	0
06/12/2010	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.30200	0.29200	0
06/12/2010	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.14500	0.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.33600	0.32500	0
06/12/2010	RAIN On 14-March-11			Foreign Exchange Future	13,629.11000	13,609.94000	0
06/12/2010	RAIN On 13-December-10	13499.99	C	Foreign Exchange Future	1.40000	1.00000	0
06/12/2010	RAIN On 13-December-10	13499.99	P	Foreign Exchange Future	53.50000	72.40000	0
06/12/2010	RAIN On 13-December-10	13500.00	C	Foreign Exchange Future	1.40000	1.00000	0
06/12/2010	RAIN On 13-December-10	13500.00	P	Foreign Exchange Future	53.50000	72.40000	0
06/12/2010	RAIN On 13-December-10	13500.01	C	Foreign Exchange Future	1.40000	1.00000	0
06/12/2010	RAIN On 13-December-10	13500.01	P	Foreign Exchange Future	53.50000	72.40000	0
06/12/2010	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	72.00000	62.20000	0
06/12/2010	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	42.90000	52.30000	0
06/12/2010	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	72.00000	62.20000	0
06/12/2010	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	42.90000	52.30000	0
06/12/2010	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	72.00000	62.20000	0
06/12/2010	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	42.90000	52.30000	0
06/12/2010	YUAN/R On 14-March-11			Foreign Exchange Future	1.05460	1.04900	0
06/12/2010	YUAN/R On 13-December-10	0.95	C	Foreign Exchange Future	0.08920	0.08380	0
06/12/2010	YUAN/R On 13-December-10	0.95	P	Foreign Exchange Future	0.00000	0.00010	0
06/12/2010	YUAN/R On 14-March-11	1.00	C	Foreign Exchange Future	0.06470	0.06070	0
06/12/2010	YUAN/R On 14-March-11	1.00	P	Foreign Exchange Future	0.01010	0.01170	0
06/12/2010	YUAN/R On 14-March-11	1.05	C	Foreign Exchange Future	0.03280	0.03030	0
06/12/2010	YUAN/R On 14-March-11	1.05	P	Foreign Exchange Future	0.02820	0.03130	0
06/12/2010	YUAN/R On 14-March-11	1.10	C	Foreign Exchange Future	0.01740	0.01430	0
06/12/2010	YUAN/R On 14-March-11	1.10	P	Foreign Exchange Future	0.06280	0.06530	0
Futures Open Interest							463,491.00
Options Open Interest							593,493.00
Total							1,056,984.00