



Currency Futures & Options Weekly Statistics

From: 05/07/2010 To: 05/07/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.15840	8.12950	2,900
05/07/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.88400	4.85700	0
05/07/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.12000	4.09500	0
05/07/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.07000	4.04500	0
05/07/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.02000	3.99500	0
05/07/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.08400	4.05700	0
05/07/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.03400	4.00700	0
05/07/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.98400	3.95700	0
05/07/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.93400	3.90700	0
05/07/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.88400	3.85700	0
05/07/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.83400	3.80700	0
05/07/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.78400	3.75700	0
05/07/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.73400	3.70700	0
05/07/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.68400	3.65700	0
05/07/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.63400	3.60700	0
05/07/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.58400	3.55700	0
05/07/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.53400	3.50700	0
05/07/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.48400	3.45700	0
05/07/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.43400	3.40700	0
05/07/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.12000	3.09500	0
05/07/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.07000	3.04500	0
05/07/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.02000	2.99500	0
05/07/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.08400	3.05800	0
05/07/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.03400	3.00800	0
05/07/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.98400	2.95800	0
05/07/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.93400	2.90800	0
05/07/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.88500	2.85800	0
05/07/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
05/07/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.83500	2.80800	0
05/07/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00100	0
05/07/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.78500	2.75800	0
05/07/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00100	0
05/07/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.73500	2.70900	0
05/07/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
05/07/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.68500	2.65900	0
05/07/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
05/07/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.63500	2.60900	0
05/07/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00200	0.00200	0
05/07/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.58500	2.55900	0
05/07/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
05/07/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.53500	2.50900	0
05/07/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.48600	2.45900	0
05/07/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00300	0.00200	0
05/07/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.43600	2.41000	0
05/07/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
05/07/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.12100	2.09600	0
05/07/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.07100	2.04600	0
05/07/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.02100	1.99600	0
05/07/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.08800	2.06200	0
05/07/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00500	0.00500	0
05/07/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.03800	2.01200	0
05/07/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00500	0.00500	0
05/07/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.98800	1.96300	0
05/07/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00500	0.00600	0
05/07/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.93900	1.91300	0
05/07/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
05/07/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.89000	1.86400	0
05/07/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00700	0.00700	0
05/07/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.84000	1.81500	0
05/07/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00700	0.00800	0
05/07/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.79100	1.76600	0
05/07/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00800	0.00900	0
05/07/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.74200	1.71700	0
05/07/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00900	0.01000	0
05/07/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.69300	1.66800	0
05/07/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01000	0.01100	0
05/07/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.64400	1.61900	0
05/07/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01100	0.01200	0
05/07/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.59500	1.57000	0
05/07/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01200	0.01300	0
05/07/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.54600	1.52100	0
05/07/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01300	0.01400	0
05/07/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.49800	1.47300	0
05/07/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01500	0.01600	0
05/07/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.44900	1.42500	0
05/07/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01600	0.01800	0
05/07/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.12600	1.10200	0
05/07/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.07600	1.05200	0
05/07/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00600	0.00700	0
05/07/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.02700	1.00300	0
05/07/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00700	0.00800	0
05/07/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.11600	1.09200	0
05/07/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.03300	0.03500	0
05/07/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.06900	1.04600	0
05/07/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.03600	0.03900	0
05/07/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.02300	1.00200	0
05/07/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.04000	0.04500	0
05/07/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.98000	0.96000	0
05/07/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.04700	0.05300	0
05/07/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.93800	0.91900	0
05/07/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.05500	0.06200	0
05/07/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.89700	0.87800	0
05/07/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.06400	0.07100	0
05/07/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.85700	0.83900	0
05/07/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.07400	0.08200	0
05/07/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.81800	0.80100	0
05/07/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.08500	0.09400	0
05/07/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.78000	0.76300	0
05/07/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.09700	0.10600	0
05/07/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.74300	0.72700	0
05/07/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.11000	0.12000	0
05/07/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.70700	0.69200	0
05/07/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.12400	0.13500	0
05/07/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.96700	0.95000	0
05/07/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.20900	0.22100	0
05/07/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.93500	0.91900	0
05/07/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.22700	0.24000	0
05/07/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.90400	0.88900	0
05/07/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.24600	0.26000	0
05/07/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.54600	0.53400	15,000
05/07/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.21300	0.22700	0
05/07/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.33200	0.32400	0
05/07/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.16200	0.17900	0
05/07/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.49000	0.48000	0
05/07/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.25700	0.27300	500
05/07/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.27600	0.27100	1,200
05/07/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.20600	0.22600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.43900	0.42900	0
05/07/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.30600	0.32200	0
05/07/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.41500	0.40600	10
05/07/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.33200	0.34900	0
05/07/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.39200	0.38300	30,000
05/07/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.35900	0.37600	0
05/07/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.52400	0.51300	0
05/07/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.42800	0.44500	0
05/07/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.50200	0.49200	0
05/07/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.45600	0.47400	0
05/07/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.48100	0.47300	340
05/07/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.48500	0.50500	0
05/07/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.31600	0.31200	0
05/07/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.48300	0.50500	0
05/07/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.30000	0.29600	4,400
05/07/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.51700	0.53900	0
05/07/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.28500	0.28200	0
05/07/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.55200	0.57500	0
05/07/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.27100	0.26800	1,000
05/07/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.58800	0.61100	0
05/07/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.25800	0.25500	0
05/07/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.62500	0.64800	0
05/07/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.24500	0.24300	0
05/07/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.66200	0.68600	0
05/07/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.23300	0.23100	0
05/07/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.70000	0.72400	0
05/07/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.22200	0.22000	0
05/07/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.73900	0.76300	0
05/07/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.33900	0.33500	30,000
05/07/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.79300	0.81700	0
05/07/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.20100	0.20000	0
05/07/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.81800	0.84300	0
05/07/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.19200	0.19100	1,000
05/07/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.85900	0.88400	0
05/07/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.05300	0.05500	3,000
05/07/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.93300	0.96000	0
05/07/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.15900	0.15900	15,000
05/07/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.02600	1.05200	0
05/07/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.14600	0.14500	30,000
05/07/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.11300	1.13800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.13300	0.13300	20,000
05/07/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.20000	1.22600	0
05/07/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.12800	0.12800	0
05/07/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.24500	1.27100	0
05/07/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.12200	0.12200	500
05/07/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.28900	1.31500	0
05/07/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.02700	0.02900	0
05/07/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.35700	1.38400	0
05/07/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.11300	0.11300	0
05/07/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.38000	1.40600	0
05/07/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.02200	0.02400	0
05/07/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.50200	1.52900	0
05/07/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.08900	0.09000	0
05/07/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.65600	1.68300	0
05/07/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.08600	0.08700	0
05/07/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.70300	1.73000	0
05/07/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.01300	0.01500	0
05/07/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.89300	1.92000	0
05/07/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.01300	0.01400	0
05/07/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.94300	1.96900	0
05/07/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.01200	0.01300	0
05/07/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.99200	2.01800	0
05/07/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.07000	0.07100	0
05/07/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.98700	2.01400	0
05/07/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.06800	0.06800	0
05/07/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.03500	2.06100	0
05/07/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.06600	0.06600	0
05/07/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.08300	2.10900	0
05/07/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.06300	0.06300	300
05/07/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.13000	2.15600	0
05/07/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.06000	0.06000	0
05/07/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.17700	2.20300	0
05/07/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05800	0.05800	0
05/07/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.22500	2.25100	0
05/07/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.05500	0.05500	0
05/07/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.27200	2.29800	0
05/07/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.05300	0.05300	0
05/07/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.32000	2.34600	0
05/07/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.05100	0.05100	0
05/07/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.36800	2.39400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04900	0.04900	0
05/07/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.41600	2.44200	0
05/07/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.04700	0.04700	0
05/07/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.46400	2.49000	0
05/07/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.04500	0.04500	0
05/07/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.51200	2.53800	0
05/07/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04300	0.04400	0
05/07/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.56000	2.58700	0
05/07/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.09900	0.09800	30,000
05/07/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.55300	2.58000	0
05/07/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02700	0.02800	0
05/07/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.14400	3.17100	0
05/07/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.88000	3.90500	0
05/07/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.93000	3.95500	0
05/07/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.98000	4.00500	0
05/07/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01600	0.01700	0
05/07/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.93300	3.96000	0
05/07/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01600	0.01600	0
05/07/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.98300	4.00900	0
05/07/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01500	0.01500	0
05/07/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.03200	4.05800	0
05/07/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01400	0.01400	0
05/07/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.08100	4.10700	0
05/07/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01300	0.01400	0
05/07/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.13000	4.15700	0
05/07/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01300	0.01300	0
05/07/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.18000	4.20600	0
05/07/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01200	0.01200	0
05/07/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.22900	4.25500	0
05/07/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01100	0.01100	0
05/07/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.27800	4.30400	0
05/07/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01000	0.01000	0
05/07/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.32700	4.35300	0
05/07/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01000	0.01000	0
05/07/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.37700	4.40300	0
05/07/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00900	0.00900	0
05/07/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.42600	4.45200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00900	0.00900	0
05/07/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.47600	4.50200	0
05/07/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00800	0.00800	0
05/07/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.52500	4.55100	0
05/07/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00800	0.00800	0
05/07/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.57500	4.60100	0
05/07/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00400	0.00400	0
05/07/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.12100	5.14700	0
05/07/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.88000	5.90500	0
05/07/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.93000	5.95500	0
05/07/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.98000	6.00500	0
05/07/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.91800	5.94400	0
05/07/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.96800	5.99400	0
05/07/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.01800	6.04400	0
05/07/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.06800	6.09400	0
05/07/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.11800	6.14400	0
05/07/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.16800	6.19400	0
05/07/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.21800	6.24400	0
05/07/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.26800	6.29400	0
05/07/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.31800	6.34400	0
05/07/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.36800	6.39400	0
05/07/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.41800	6.44400	0
05/07/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.46800	6.49400	0
05/07/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.51800	6.54400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.56800	6.59400	0
05/07/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00100	0
05/07/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.11700	7.14400	0
05/07/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.88000	7.90500	0
05/07/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.93000	7.95500	0
05/07/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.98000	8.00500	0
05/07/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.91700	7.94300	0
05/07/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.96700	7.99300	0
05/07/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.01700	8.04300	0
05/07/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.06700	8.09300	0
05/07/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.11700	8.14300	0
05/07/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.16700	8.19300	0
05/07/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.21700	8.24300	0
05/07/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.26700	8.29300	0
05/07/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.31700	8.34300	0
05/07/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.36700	8.39300	0
05/07/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.41700	8.44300	0
05/07/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.46700	8.49300	0
05/07/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.51700	8.54300	0
05/07/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.56700	8.59300	0
05/07/2010	£ / R On 14-March-11			Foreign Exchange Future	12.15130	12.16980	500
05/07/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.86600	0.88900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.46500	0.46900	0
05/07/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.84100	0.86400	0
05/07/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.49000	0.49400	0
05/07/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.81600	0.83900	0
05/07/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.51500	0.51900	0
05/07/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.56900	0.58900	0
05/07/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.48600	0.48600	0
05/07/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.27100	0.00000	417
05/07/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.45700	0.00000	0
05/07/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.11700	0.12900	0
05/07/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.00300	0.99500	0
05/07/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.11100	0.12200	0
05/07/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.04700	1.03800	0
05/07/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.10500	0.11500	0
05/07/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.09100	1.08100	0
05/07/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.09070	0.09040	0
05/07/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01515	0.01491	0
05/07/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00045	0.00051	0
05/07/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00708	0.00704	0
05/07/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00078	0.00094	0
05/07/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00763	0.00756	0
05/07/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00293	0.00316	0
05/07/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00371	0.00373	0
05/07/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00901	0.00933	0
05/07/2010	€ / R On 14-March-11			Foreign Exchange Future	10.08510	10.11000	2,620
05/07/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.10100	2.12600	0
05/07/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.00800	0
05/07/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.05200	2.07600	0
05/07/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01000	0.00800	0
05/07/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.00300	2.02700	0
05/07/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.00900	0
05/07/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.95400	1.97800	0
05/07/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01000	0
05/07/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.85700	1.88100	0
05/07/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01300	0
05/07/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.76000	1.78400	0
05/07/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01800	0.01600	0
05/07/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.71100	1.73600	0
05/07/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.01800	0
05/07/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.56800	1.59200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02600	0.02400	0
05/07/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.42600	1.45100	0
05/07/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03400	0.03300	0
05/07/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.15000	1.17700	0
05/07/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.05800	0.05900	0
05/07/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.10500	1.13300	0
05/07/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.06300	0.06500	0
05/07/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.06100	1.08900	0
05/07/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.06900	0.07100	0
05/07/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.02000	1.04700	0
05/07/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.07800	0.07900	0
05/07/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.94000	0.96700	0
05/07/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.09800	0.09900	0
05/07/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.86300	0.89000	0
05/07/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.12100	0.12200	0
05/07/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.82700	0.85300	0
05/07/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.13500	0.13500	0
05/07/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.57400	0.60100	0
05/07/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.07700	0.07800	1,500
05/07/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.72200	0.74700	0
05/07/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.18000	0.17900	0
05/07/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.62600	0.65000	0
05/07/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.23400	0.23200	0
05/07/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.69300	0.71900	0
05/07/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.35800	0.35900	0
05/07/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.66700	0.69200	0
05/07/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.38200	0.38200	0
05/07/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.64100	0.66600	0
05/07/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.40600	0.40600	0
05/07/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.43700	0.45700	0
05/07/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.39500	0.38900	0
05/07/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.41400	0.43400	0
05/07/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.42200	0.41600	0
05/07/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.39500	0.41400	0
05/07/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.45300	0.44600	0
05/07/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.36000	0.37800	0
05/07/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.51800	0.51000	0
05/07/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.32900	0.34500	0
05/07/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.58700	0.57700	0
05/07/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.31400	0.33000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.62200	0.61200	0
05/07/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.30000	0.31600	60
05/07/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.65800	0.64800	0
05/07/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.27500	0.28900	0
05/07/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.73300	0.72100	0
05/07/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.09000	0.10000	2,530
05/07/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.79300	0.77700	0
05/07/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.24100	0.25400	0
05/07/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.84900	0.83600	0
05/07/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.18800	0.19800	0
05/07/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.09600	1.08000	0
05/07/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.18000	0.19100	0
05/07/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.13800	1.12300	0
05/07/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.17300	0.18300	0
05/07/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.18100	1.16500	0
05/07/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.16700	0.17600	0
05/07/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.22500	1.20800	0
05/07/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.15400	0.16300	0
05/07/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.31200	1.29500	0
05/07/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.14300	0.15200	0
05/07/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.40100	1.38400	0
05/07/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.13800	0.14600	0
05/07/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.44600	1.42800	0
05/07/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.12400	0.13100	0
05/07/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.58200	1.56300	0
05/07/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.11200	0.11900	0
05/07/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.72000	1.70100	0
05/07/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.02100	0.02400	0
05/07/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.88900	1.86600	0
05/07/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09300	0.09800	0
05/07/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.00100	1.98000	0
05/07/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.09000	0.09500	0
05/07/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.04800	2.02700	0
05/07/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08700	0.09200	0
05/07/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.09500	2.07400	0
05/07/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08400	0.08900	0
05/07/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.14200	2.12100	0
05/07/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.08100	0.08600	0
05/07/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.18900	2.16800	0
05/07/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07800	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.23600	2.21500	0
05/07/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07300	0.07700	0
05/07/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.33100	2.30900	0
05/07/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07000	0.07500	0
05/07/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.37800	2.35700	0
05/07/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06300	0.06800	0
05/07/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.52100	2.50000	0
05/07/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.05700	0.06200	0
05/07/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.66500	2.64400	0
05/07/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.04700	0.05100	0
05/07/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.95500	2.93300	0
05/07/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.04500	0.04800	0
05/07/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.05300	3.03000	0
05/07/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02700	0.03000	0
05/07/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.93500	3.91200	0
05/07/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02700	0.03000	0
05/07/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.98500	3.96200	0
05/07/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02600	0.02900	0
05/07/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.03400	4.01100	0
05/07/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02500	0.02800	0
05/07/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.08300	4.06000	0
05/07/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02200	0.02600	0
05/07/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.18000	4.15800	0
05/07/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02000	0.02500	0
05/07/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.27800	4.25700	0
05/07/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01800	0.02400	0
05/07/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.32600	4.30600	0
05/07/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01500	0.02200	0
05/07/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.47300	4.45400	0
05/07/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01300	0.02000	0
05/07/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.62100	4.60200	0
05/07/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00900	0.01600	0
05/07/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.91700	4.89800	0
05/07/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00800	0.01500	0
05/07/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.01600	4.99700	0
05/07/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00900	0
05/07/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.91000	5.89100	0
05/07/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00900	0
05/07/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.96000	5.94100	0
05/07/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.01000	5.99100	0
05/07/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00800	0
05/07/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.06000	6.04000	0
05/07/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00700	0
05/07/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.16000	6.13900	0
05/07/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00200	0.00600	0
05/07/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.26000	6.23800	0
05/07/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00200	0.00600	0
05/07/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.31000	6.28800	0
05/07/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00500	0
05/07/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.46000	6.43700	0
05/07/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00400	0
05/07/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.60900	6.58600	0
05/07/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00300	0
05/07/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.90900	6.88500	0
05/07/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00300	0
05/07/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.00900	6.98500	0
05/07/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.90900	7.88300	0
05/07/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.95900	7.93300	0
05/07/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.00900	7.98300	0
05/07/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.05900	8.03300	0
05/07/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/07/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.15900	8.13300	0
05/07/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.25900	8.23200	0
05/07/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00000	0
05/07/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.30900	8.28200	0
05/07/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.45800	8.43200	0
05/07/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.60800	8.58200	0
05/07/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.90800	8.88200	0
05/07/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.00800	8.98200	0
05/07/2010	€ / R On 13-December-10	19.85	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
05/07/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.90800	9.88200	0
05/07/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.95800	9.93200	0
05/07/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.00800	9.98200	0
05/07/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.05800	10.03200	0
05/07/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.15800	10.13200	0
05/07/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.25800	10.23200	0
05/07/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.30800	10.28200	0
05/07/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.45800	10.43200	0
05/07/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.60800	10.58200	0
05/07/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.90800	10.88200	0
05/07/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.00800	10.98200	0
05/07/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.54900	6.58970	61
05/07/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.29000	0.30900	0
05/07/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.39100	0.36900	0
05/07/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.27400	0.29100	0
05/07/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.42500	0.40100	0
05/07/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.25800	0.27400	0
05/07/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.45900	0.43400	0
05/07/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.14300	0.15700	0
05/07/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.52000	0.49000	0
05/07/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.13300	0.14600	200
05/07/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.56000	0.52900	0
05/07/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.42560	7.41990	0
05/07/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.09200	0.09100	0
05/07/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.26600	0.26900	0
05/07/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.15800	0.16400	0
05/07/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.38200	0.39400	0
05/07/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.14400	0.15000	0
05/07/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.41800	0.43000	0
05/07/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.13100	0.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.45500	0.46700	0
Futures Open Interest							319,236.00
Options Open Interest							296,952.00
Total							616,188.00