



Currency Futures & Options Weekly Statistics

From: 06/09/2010 To: 06/09/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.54070	7.50870	9,125
06/09/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.28300	4.25200	0
06/09/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.52600	3.49500	0
06/09/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.47600	3.44500	0
06/09/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.42600	3.39500	0
06/09/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.48300	3.45200	0
06/09/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.43300	3.40200	0
06/09/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.38300	3.35200	0
06/09/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.33300	3.30200	0
06/09/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.28300	3.25200	0
06/09/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.23300	3.20200	0
06/09/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.18300	3.15200	0
06/09/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.13300	3.10200	0
06/09/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.08300	3.05200	0
06/09/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.03300	3.00200	0
06/09/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	2.98300	2.95200	0
06/09/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	2.93300	2.90200	0
06/09/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.88300	2.85200	0
06/09/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.83300	2.80200	0
06/09/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.52600	2.49500	0
06/09/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.47600	2.44500	0
06/09/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.42600	2.39500	0
06/09/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.48300	2.45200	0
06/09/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.43300	2.40200	0
06/09/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.38300	2.35200	0
06/09/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.33300	2.30200	0
06/09/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.28300	2.25200	0
06/09/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.23300	2.20200	0
06/09/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.18300	2.15200	0
06/09/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.13300	2.10200	0
06/09/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.08300	2.05200	0
06/09/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.03300	2.00200	0
06/09/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	1.98300	1.95200	0
06/09/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	1.93300	1.90200	0
06/09/2010	\$ / R On 13-December-10	5.40	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
06/09/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.88300	1.85200	0
06/09/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.83300	1.80300	0
06/09/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00000	0.00100	0
06/09/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.52600	1.49500	0
06/09/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.47600	1.44500	0
06/09/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.42600	1.39500	0
06/09/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.48400	1.45400	0
06/09/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
06/09/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.43400	1.40400	0
06/09/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00100	0.00200	0
06/09/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.38500	1.35400	0
06/09/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
06/09/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.33500	1.30500	0
06/09/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
06/09/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.28500	1.25500	0
06/09/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
06/09/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.23600	1.20600	0
06/09/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00400	0
06/09/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.18600	1.15600	0
06/09/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00300	0.00400	0
06/09/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.13700	1.10700	0
06/09/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
06/09/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.08700	1.05700	0
06/09/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00400	0.00500	0
06/09/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.03800	1.00800	0
06/09/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00500	0.00600	0
06/09/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	0.98900	0.96000	0
06/09/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00600	0.00800	0
06/09/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	0.94000	0.91200	0
06/09/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00700	0.01000	0
06/09/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.89200	0.86500	0
06/09/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00900	0.01300	0
06/09/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.84500	0.81900	0
06/09/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01200	0.01700	0
06/09/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.52600	0.49500	0
06/09/2010	\$ / R On 13-September-10	6.70	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
06/09/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.47600	0.44600	0
06/09/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
06/09/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.42600	0.39600	0
06/09/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
06/09/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.53600	0.51700	0
06/09/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05300	0.06500	0
06/09/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.49600	0.47900	0
06/09/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06300	0.07700	0
06/09/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.45700	0.44200	0
06/09/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07400	0.09000	0
06/09/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.42000	0.40700	0
06/09/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08700	0.10500	0
06/09/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.38500	0.37300	0
06/09/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10200	0.12100	0
06/09/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.35100	0.34100	0
06/09/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11800	0.13900	100
06/09/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.31900	0.31000	0
06/09/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13600	0.15800	0
06/09/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.28900	0.28200	0
06/09/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.15600	0.18000	0
06/09/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.26000	0.25500	0
06/09/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.17700	0.20300	0
06/09/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.38700	0.38100	33,350
06/09/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.25000	0.27500	0
06/09/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.20900	0.21000	2,040
06/09/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.22600	0.25800	0
06/09/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.46900	0.46000	0
06/09/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.32800	0.35100	0
06/09/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.44500	0.43700	0
06/09/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.35400	0.37800	0
06/09/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.42200	0.41400	0
06/09/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.38100	0.40500	0
06/09/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.27800	0.27900	371
06/09/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.39100	0.42300	0
06/09/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.12900	0.13400	15,000
06/09/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.39600	0.43200	0
06/09/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.00000	0.00100	0
06/09/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.42400	0.45600	0
06/09/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.10700	0.11200	1,000
06/09/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.47400	0.51000	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.00000	0.00100	1,200
06/09/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.52400	0.55600	0
06/09/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.08900	0.09400	2,423
06/09/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.55600	0.59200	0
06/09/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.08100	0.08700	14,644
06/09/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.59800	0.63500	0
06/09/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.07400	0.08000	30,000
06/09/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.64100	0.67800	0
06/09/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.17300	0.17700	0
06/09/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.68600	0.72100	0
06/09/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.16300	0.16800	33,350
06/09/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.72600	0.76200	0
06/09/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.15400	0.15900	340
06/09/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.76700	0.80300	0
06/09/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.05200	0.05800	0
06/09/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.81900	0.85600	0
06/09/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.04700	0.05300	4,400
06/09/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.86400	0.90100	0
06/09/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.04400	0.04900	0
06/09/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.91100	0.94700	0
06/09/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.04000	0.04600	4,000
06/09/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.95700	0.99400	0
06/09/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.03700	0.04200	0
06/09/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	1.00400	1.04000	0
06/09/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.03400	0.03900	0
06/09/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.05100	1.08700	0
06/09/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.10700	0.11200	3,000
06/09/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.07000	1.10600	0
06/09/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.02900	0.03400	0
06/09/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.14600	1.18200	0
06/09/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.09700	0.10200	30,000
06/09/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.16000	1.19600	0
06/09/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.02500	0.03000	0
06/09/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.24200	1.27800	0
06/09/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.02400	0.02800	3,185
06/09/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.29100	1.32600	0
06/09/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	3,000
06/09/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.47400	1.50500	0
06/09/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.01800	0.02200	15,000
06/09/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.48500	1.52000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.01600	0.01900	30,000
06/09/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.58300	1.61700	0
06/09/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.01400	0.01700	20,000
06/09/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.68100	1.71500	0
06/09/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.01300	0.01600	0
06/09/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.73000	1.76400	0
06/09/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.01200	0.01600	500
06/09/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.77900	1.81400	0
06/09/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.92400	1.95500	0
06/09/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.01100	0.01400	0
06/09/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.87800	1.91200	0
06/09/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	2.07400	2.10500	0
06/09/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.00700	0.00900	0
06/09/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.17400	2.20700	0
06/09/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.00600	0.00800	0
06/09/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.22300	2.25600	0
06/09/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.47400	2.50500	0
06/09/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.52400	2.55500	0
06/09/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.57400	2.60500	0
06/09/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00400	0.00400	0
06/09/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.52100	2.55200	0
06/09/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00300	0.00400	0
06/09/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.57000	2.60200	0
06/09/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00300	0.00400	0
06/09/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.62000	2.65200	0
06/09/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00300	0.00300	300
06/09/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.67000	2.70100	0
06/09/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00200	0.00300	0
06/09/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.71900	2.75100	0
06/09/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00200	0.00300	0
06/09/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.76900	2.80100	0
06/09/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00200	0.00300	0
06/09/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.81900	2.85100	0
06/09/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00200	0.00200	0
06/09/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.86900	2.90000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00200	0.00200	0
06/09/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.91900	2.95000	0
06/09/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00100	0.00200	0
06/09/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.96800	3.00000	0
06/09/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00100	0.00200	0
06/09/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	3.01800	3.05000	0
06/09/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00100	0.00200	0
06/09/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	3.06800	3.10000	0
06/09/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00100	0.00100	0
06/09/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.11800	3.14900	0
06/09/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.01600	0.01900	30,000
06/09/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.07900	3.11300	0
06/09/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.71700	3.74800	0
06/09/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.47400	4.50500	0
06/09/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.52400	4.55500	0
06/09/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.57400	4.60500	0
06/09/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.51700	4.54800	0
06/09/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.56700	4.59800	0
06/09/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.61700	4.64800	0
06/09/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.66700	4.69800	0
06/09/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.71700	4.74800	0
06/09/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.76700	4.79800	0
06/09/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.81700	4.84800	0
06/09/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.86700	4.89800	0
06/09/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.91700	4.94800	0
06/09/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.96700	4.99800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	5.01700	5.04800	0
06/09/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	5.06700	5.09800	0
06/09/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.11700	5.14800	0
06/09/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.16700	5.19800	0
06/09/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.71700	5.74800	0
06/09/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.47400	6.50500	0
06/09/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.52400	6.55500	0
06/09/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.57400	6.60500	0
06/09/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.51700	6.54800	0
06/09/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.56700	6.59800	0
06/09/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.61700	6.64800	0
06/09/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.66700	6.69800	0
06/09/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.71700	6.74800	0
06/09/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.76700	6.79800	0
06/09/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.81700	6.84800	0
06/09/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.86700	6.89800	0
06/09/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.91700	6.94800	0
06/09/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.96700	6.99800	0
06/09/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	7.01700	7.04800	0
06/09/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	7.06700	7.09800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.11700	7.14800	0
06/09/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.16700	7.19800	0
06/09/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.71700	7.74800	0
06/09/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.47400	8.50500	0
06/09/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.52400	8.55500	0
06/09/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.57400	8.60500	0
06/09/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.51700	8.54800	0
06/09/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.56700	8.59800	0
06/09/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.61700	8.64800	0
06/09/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.66700	8.69800	0
06/09/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.71700	8.74800	0
06/09/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.76700	8.79800	0
06/09/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.81700	8.84800	0
06/09/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.86700	8.89800	0
06/09/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.91700	8.94800	0
06/09/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.96700	8.99800	0
06/09/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	9.01700	9.04800	0
06/09/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	9.06700	9.09800	0
06/09/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.11700	9.14800	0
06/09/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.16700	9.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	£ / R On 13-June-11			Foreign Exchange Future	11.59140	11.56800	0
06/09/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.45600	0.47800	870
06/09/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.46700	0.51200	0
06/09/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.35400	0.37600	0
06/09/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.66500	0.71000	0
06/09/2010	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.50100	0.52600	0
06/09/2010	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.71000	0.75800	0
06/09/2010	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.48500	0.51000	0
06/09/2010	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.74400	0.79200	0
06/09/2010	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.46900	0.49400	0
06/09/2010	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.77800	0.82600	0
06/09/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.00000	0.00200	0
06/09/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.87100	0.89600	0
06/09/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.18800	0.20600	870
06/09/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.29900	1.34000	0
06/09/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.57100	1.59400	0
06/09/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.62100	1.64400	0
06/09/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.67100	1.69400	0
06/09/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08720	0.08660	111
06/09/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01145	0.01091	0
06/09/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00025	0.00031	0
06/09/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00317	0.00283	0
06/09/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00027	0.00043	0
06/09/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00404	0.00380	0
06/09/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00284	0.00320	0
06/09/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00128	0.00122	0
06/09/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01008	0.01062	0
06/09/2010	€ / R On 13-June-11			Foreign Exchange Future	9.69980	9.64550	5,000
06/09/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.59300	1.54000	0
06/09/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00300	0.00300	0
06/09/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.54400	1.49100	0
06/09/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00400	0.00400	0
06/09/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.49400	1.44100	0
06/09/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00400	0.00400	0
06/09/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.44400	1.39200	0
06/09/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00400	0.00500	0
06/09/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.34500	1.29300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00500	0.00600	0
06/09/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.24700	1.19500	0
06/09/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00700	0.00800	0
06/09/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.19800	1.14500	0
06/09/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00800	0.00800	0
06/09/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.05100	0.99900	0
06/09/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01100	0.01200	0
06/09/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.90800	0.86000	0
06/09/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01800	0.02300	0
06/09/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.64400	0.60300	0
06/09/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.05400	0.06600	0
06/09/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.60400	0.56400	0
06/09/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.06400	0.07700	0
06/09/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.56400	0.52600	0
06/09/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.07400	0.08900	0
06/09/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.52600	0.49000	0
06/09/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.08600	0.10300	0
06/09/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.45400	0.42200	0
06/09/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.11400	0.13500	0
06/09/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.38700	0.35900	0
06/09/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.14700	0.17200	0
06/09/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.35600	0.33000	0
06/09/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.16600	0.19300	0
06/09/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.32700	0.30300	0
06/09/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.18700	0.21600	1,125
06/09/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.27200	0.25300	0
06/09/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.23200	0.26600	0
06/09/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.41000	0.38000	10,429
06/09/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.33900	0.36300	0
06/09/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.21000	0.19900	0
06/09/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.32000	0.36200	0
06/09/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.19300	0.18400	0
06/09/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.35300	0.39700	750
06/09/2010	€ / R On 13-June-11	9.75	C	Foreign Exchange Future	0.44900	0.42700	0
06/09/2010	€ / R On 13-June-11	9.75	P	Foreign Exchange Future	0.49900	0.53200	0
06/09/2010	€ / R On 13-June-11	9.80	C	Foreign Exchange Future	0.43100	0.41000	0
06/09/2010	€ / R On 13-June-11	9.80	P	Foreign Exchange Future	0.53100	0.56500	0
06/09/2010	€ / R On 13-June-11	9.85	C	Foreign Exchange Future	0.41400	0.39300	0
06/09/2010	€ / R On 13-June-11	9.85	P	Foreign Exchange Future	0.56400	0.59800	0
06/09/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.11800	0.11600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.57800	0.62900	0
06/09/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.10900	0.10800	0
06/09/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.61900	0.67100	0
06/09/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.10100	0.10000	0
06/09/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.66100	0.71300	0
06/09/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.08600	0.08700	375
06/09/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.74600	0.80000	0
06/09/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.07400	0.07500	0
06/09/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.83400	0.88800	0
06/09/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.06800	0.07000	0
06/09/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.87800	0.93300	0
06/09/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.06400	0.06600	60
06/09/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.92400	0.97900	0
06/09/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.16300	0.15700	14,937
06/09/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.99200	1.04000	0
06/09/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.14900	0.14400	4,508
06/09/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.07800	1.12700	0
06/09/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.04400	0.04700	0
06/09/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.15400	1.21000	0
06/09/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.03000	0.03300	0
06/09/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.44000	1.49600	0
06/09/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.02800	0.03100	0
06/09/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.48800	1.54400	0
06/09/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.02600	0.03000	0
06/09/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.53600	1.59300	0
06/09/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.02500	0.02800	0
06/09/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.58500	1.64100	0
06/09/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.02200	0.02500	0
06/09/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.68200	1.73800	0
06/09/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.02000	0.02300	0
06/09/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.78000	1.83600	0
06/09/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.01900	0.02200	0
06/09/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.82900	1.88500	0
06/09/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.01600	0.01900	0
06/09/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.97600	2.03200	0
06/09/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.01300	0.01500	0
06/09/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.12300	2.17800	0
06/09/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.36000	2.41300	0
06/09/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00800	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.41800	2.47200	0
06/09/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00700	0.00800	0
06/09/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.46700	2.52100	0
06/09/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00600	0.00800	0
06/09/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.51600	2.57100	0
06/09/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00600	0.00700	0
06/09/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.56600	2.62000	0
06/09/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00500	0.00700	0
06/09/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.61500	2.67000	0
06/09/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00500	0.00600	0
06/09/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.66500	2.71900	0
06/09/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00400	0.00500	0
06/09/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.76400	2.81800	0
06/09/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00400	0.00500	0
06/09/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.81400	2.86800	0
06/09/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00300	0.00400	0
06/09/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.96300	3.01700	0
06/09/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00200	0.00300	0
06/09/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.11200	3.16600	0
06/09/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00100	0.00200	0
06/09/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.41100	3.46500	0
06/09/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/09/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.51100	3.56400	0
06/09/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.41000	4.46300	0
06/09/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.46000	4.51300	0
06/09/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.51000	4.56300	0
06/09/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.56000	4.61300	0
06/09/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.66000	4.71300	0
06/09/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.76000	4.81300	0
06/09/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.81000	4.86300	0
06/09/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.96000	5.01300	0
06/09/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.11000	5.16300	0
06/09/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.41000	5.46300	0
06/09/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.51000	5.56300	0
06/09/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.41000	6.46300	0
06/09/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.46000	6.51300	0
06/09/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.51000	6.56300	0
06/09/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.56000	6.61300	0
06/09/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.66000	6.71300	0
06/09/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.76000	6.81300	0
06/09/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.81000	6.86300	0
06/09/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.96000	7.01300	0
06/09/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.11000	7.16300	0
06/09/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.41000	7.46300	0
06/09/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.51000	7.56300	0
06/09/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.41000	8.46300	0
06/09/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.46000	8.51300	0
06/09/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.51000	8.56300	0
06/09/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.56000	8.61300	0
06/09/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.66000	8.71300	0
06/09/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.76000	8.81300	0
06/09/2010	€ / R On 13-December-10	18.25	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
06/09/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.81000	8.86300	0
06/09/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.96000	9.01300	0
06/09/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.11000	9.16300	0
06/09/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.41000	9.46300	0
06/09/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.51000	9.56300	0
06/09/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.41000	10.46300	0
06/09/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.46000	10.51300	0
06/09/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.51000	10.56300	0
06/09/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.56000	10.61300	0
06/09/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.66000	10.71300	0
06/09/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.76000	10.81300	0
06/09/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.81000	10.86300	0
06/09/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.96000	11.01300	0
06/09/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.11000	11.16300	0
06/09/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.41000	11.46300	0
06/09/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.51000	11.56300	0
06/09/2010	AU\$ / R On 13-June-11			Foreign Exchange Future	6.68280	6.63740	0
06/09/2010	AU\$ / R On 13-June-11	6.60	C	Foreign Exchange Future	0.33400	0.32200	0
06/09/2010	AU\$ / R On 13-June-11	6.60	P	Foreign Exchange Future	0.25100	0.28500	0
06/09/2010	AU\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.30800	0.29800	0
06/09/2010	AU\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.27500	0.31100	0
06/09/2010	AU\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.28400	0.27800	0
06/09/2010	AU\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.30100	0.34100	0
06/09/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.20400	0.19700	0
06/09/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.29000	0.32900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08100	0.08200	0
06/09/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.33700	0.38400	0
06/09/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.07100	0.07200	200
06/09/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.37700	0.42400	0
06/09/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.07130	6.98010	797
06/09/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.51900	0.60900	0
06/09/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.03300	0.03000	0
06/09/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.61200	0.70000	0
06/09/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.02900	0.02600	0
06/09/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.65800	0.74600	0
06/09/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.02500	0.02300	0
06/09/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.70400	0.79300	0
06/09/2010	CHF / R On 13-December-10			Foreign Exchange Future	7.24580	7.18770	0
06/09/2010	CHF / R On 13-September-10	6.95	C	Foreign Exchange Future	0.19100	0.15100	0
06/09/2010	CHF / R On 13-September-10	6.95	P	Foreign Exchange Future	0.00700	0.02500	0
06/09/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.37500	0.33900	0
06/09/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.12900	0.15100	0
06/09/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.34300	0.31000	0
06/09/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.14700	0.17200	0
06/09/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.31300	0.28200	0
06/09/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.16700	0.19400	0
Futures Open Interest							489,211.00
Options Open Interest							573,829.00
Total							1,063,040.00