



# Currency Futures & Options Weekly Statistics

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

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
06/07/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.02850	8.15840	2,900
06/07/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.75600	4.88400	0
06/07/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.99400	4.12000	0
06/07/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.94400	4.07000	0
06/07/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.89400	4.02000	0
06/07/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.95600	4.08400	0
06/07/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.90600	4.03400	0
06/07/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.85600	3.98400	0
06/07/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.80600	3.93400	0
06/07/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.75600	3.88400	0
06/07/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.70600	3.83400	0
06/07/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.65600	3.78400	0
06/07/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.60600	3.73400	0
06/07/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.55600	3.68400	0
06/07/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.50600	3.63400	0
06/07/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.45600	3.58400	0
06/07/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.40600	3.53400	0
06/07/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.35600	3.48400	0
06/07/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.30600	3.43400	0
06/07/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.99400	3.12000	0
06/07/2010	\$ / R On 13-September-10	4.70	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
06/07/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.94400	3.07000	0
06/07/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.89400	3.02000	0
06/07/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.95600	3.08400	0
06/07/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.90700	3.03400	0
06/07/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.85700	2.98400	0
06/07/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.80700	2.93400	0
06/07/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.75700	2.88500	0
06/07/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
06/07/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.70700	2.83500	0
06/07/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00200	0
06/07/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.65700	2.78500	0
06/07/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
06/07/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.60700	2.73500	0
06/07/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
06/07/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.55700	2.68500	0
06/07/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00200	0
06/07/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.50800	2.63500	0
06/07/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00200	0.00200	0
06/07/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.45800	2.58500	0
06/07/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
06/07/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.40800	2.53500	0
06/07/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00200	0.00200	0
06/07/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.35800	2.48600	0
06/07/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00200	0.00300	0
06/07/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.30800	2.43600	0
06/07/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00200	0.00300	0
06/07/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.99500	2.12100	0
06/07/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.94500	2.07100	0
06/07/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.89500	2.02100	0
06/07/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.96100	2.08800	0
06/07/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.91100	2.03800	0
06/07/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00500	0.00500	0
06/07/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.86200	1.98800	0
06/07/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00600	0.00500	0
06/07/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.81200	1.93900	0
06/07/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
06/07/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.76300	1.89000	0
06/07/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00700	0.00700	0
06/07/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.71400	1.84000	0
06/07/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00800	0.00700	0
06/07/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.66500	1.79100	0
06/07/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00900	0.00800	0
06/07/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.61600	1.74200	0
06/07/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01000	0.00900	0
06/07/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.56700	1.69300	0
06/07/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01100	0.01000	0
06/07/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.51800	1.64400	0
06/07/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01200	0.01100	0
06/07/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.46900	1.59500	0
06/07/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01300	0.01200	0
06/07/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.42100	1.54600	0
06/07/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01500	0.01300	0
06/07/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.37200	1.49800	0
06/07/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01600	0.01500	0
06/07/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.32400	1.44900	0
06/07/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01800	0.01600	0
06/07/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.00100	1.12600	0
06/07/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00700	0.00600	0
06/07/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.95300	1.07600	0
06/07/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00900	0.00600	0
06/07/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.90500	1.02700	0
06/07/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01100	0.00700	0
06/07/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.99500	1.11600	0
06/07/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.03900	0.03300	0
06/07/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.95200	1.06900	0
06/07/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.04600	0.03600	0
06/07/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.91000	1.02300	0
06/07/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.05400	0.04000	0
06/07/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.86900	0.98000	0
06/07/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06300	0.04700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.82900	0.93800	0
06/07/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.07300	0.05500	0
06/07/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.79000	0.89700	0
06/07/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.08400	0.06400	0
06/07/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.75200	0.85700	0
06/07/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.09600	0.07400	0
06/07/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.71600	0.81800	0
06/07/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.11000	0.08500	0
06/07/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.68000	0.78000	0
06/07/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.12400	0.09700	0
06/07/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.64600	0.74300	0
06/07/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.14000	0.11000	0
06/07/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.61200	0.70700	0
06/07/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.15600	0.12400	0
06/07/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.87500	0.96700	0
06/07/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.24700	0.20900	0
06/07/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.84500	0.93500	0
06/07/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.26700	0.22700	0
06/07/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.81600	0.90400	0
06/07/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.28800	0.24600	0
06/07/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.46400	0.54600	15,000
06/07/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.25800	0.21300	0
06/07/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.25400	0.33200	0
06/07/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.21000	0.16200	0
06/07/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.41400	0.49000	0
06/07/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.30800	0.25700	500
06/07/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.20900	0.27600	1,200
06/07/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.26500	0.20600	0
06/07/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.36800	0.43900	0
06/07/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.36200	0.30600	0
06/07/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.34800	0.41500	10
06/07/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.39200	0.33200	0
06/07/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.33000	0.39200	30,000
06/07/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.42400	0.35900	0
06/07/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.45800	0.52400	0
06/07/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.49100	0.42800	0
06/07/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.44000	0.50200	0
06/07/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.52300	0.45600	0
06/07/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.42300	0.48100	340
06/07/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.55600	0.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.26700	0.31600	0
06/07/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.56100	0.48300	0
06/07/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.25300	0.30000	4,400
06/07/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.59700	0.51700	0
06/07/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.24000	0.28500	0
06/07/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.63400	0.55200	0
06/07/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.22800	0.27100	1,000
06/07/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.67200	0.58800	0
06/07/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.21700	0.25800	0
06/07/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.71100	0.62500	0
06/07/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.20600	0.24500	0
06/07/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.75000	0.66200	0
06/07/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.19600	0.23300	0
06/07/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.79000	0.70000	0
06/07/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.18700	0.22200	0
06/07/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.83100	0.73900	0
06/07/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.29800	0.33900	30,000
06/07/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.88100	0.79300	0
06/07/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.16900	0.20100	0
06/07/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.91300	0.81800	0
06/07/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.16100	0.19200	1,000
06/07/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.95500	0.85900	0
06/07/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.03800	0.05300	3,000
06/07/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.04400	0.93300	0
06/07/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.13400	0.15900	15,000
06/07/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.12800	1.02600	0
06/07/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.12300	0.14600	30,000
06/07/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.21700	1.11300	0
06/07/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.11300	0.13300	20,000
06/07/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.30700	1.20000	0
06/07/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.10800	0.12800	0
06/07/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.35200	1.24500	0
06/07/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.10400	0.12200	500
06/07/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.39800	1.28900	0
06/07/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.01900	0.02700	0
06/07/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.47500	1.35700	0
06/07/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.09600	0.11300	0
06/07/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.49000	1.38000	0
06/07/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.01500	0.02200	0
06/07/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.62100	1.50200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.07600	0.08900	0
06/07/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.77000	1.65600	0
06/07/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.07300	0.08600	0
06/07/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.81700	1.70300	0
06/07/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00900	0.01300	0
06/07/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.01500	1.89300	0
06/07/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00800	0.01300	0
06/07/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.06400	1.94300	0
06/07/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00800	0.01200	0
06/07/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.11400	1.99200	0
06/07/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.05900	0.07000	0
06/07/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.10300	1.98700	0
06/07/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.05700	0.06800	0
06/07/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.15100	2.03500	0
06/07/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.05400	0.06600	0
06/07/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.19800	2.08300	0
06/07/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.05200	0.06300	300
06/07/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.24600	2.13000	0
06/07/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.05000	0.06000	0
06/07/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.29400	2.17700	0
06/07/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.04800	0.05800	0
06/07/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.34200	2.22500	0
06/07/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.04600	0.05500	0
06/07/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.39000	2.27200	0
06/07/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04400	0.05300	0
06/07/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.43800	2.32000	0
06/07/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04200	0.05100	0
06/07/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.48600	2.36800	0
06/07/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04000	0.04900	0
06/07/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.53400	2.41600	0
06/07/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.03900	0.04700	0
06/07/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.58300	2.46400	0
06/07/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.03700	0.04500	0
06/07/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.63100	2.51200	0
06/07/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.03600	0.04300	0
06/07/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.68000	2.56000	0
06/07/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08700	0.09900	30,000
06/07/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.67000	2.55300	0
06/07/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02300	0.02700	0
06/07/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.26700	3.14400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.00600	3.88000	0
06/07/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.05600	3.93000	0
06/07/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.10600	3.98000	0
06/07/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01300	0.01600	0
06/07/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.05700	3.93300	0
06/07/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01200	0.01600	0
06/07/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.10600	3.98300	0
06/07/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01100	0.01500	0
06/07/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.15500	4.03200	0
06/07/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01100	0.01400	0
06/07/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.20500	4.08100	0
06/07/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01000	0.01300	0
06/07/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.25400	4.13000	0
06/07/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00900	0.01300	0
06/07/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.30300	4.18000	0
06/07/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00900	0.01200	0
06/07/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.35300	4.22900	0
06/07/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00800	0.01100	0
06/07/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.40200	4.27800	0
06/07/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00800	0.01000	0
06/07/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.45200	4.32700	0
06/07/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00700	0.01000	0
06/07/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.50100	4.37700	0
06/07/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00700	0.00900	0
06/07/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.55100	4.42600	0
06/07/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00600	0.00900	0
06/07/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.60000	4.47600	0
06/07/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00600	0.00800	0
06/07/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.65000	4.52500	0
06/07/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00500	0.00800	0
06/07/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.69900	4.57500	0
06/07/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00300	0.00400	0
06/07/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.24700	5.12100	0
06/07/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.00600	5.88000	0
06/07/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.05600	5.93000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.10600	5.98000	0
06/07/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.04500	5.91800	0
06/07/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.09500	5.96800	0
06/07/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.14500	6.01800	0
06/07/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.19500	6.06800	0
06/07/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.24500	6.11800	0
06/07/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.29500	6.16800	0
06/07/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.34500	6.21800	0
06/07/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.39500	6.26800	0
06/07/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.44500	6.31800	0
06/07/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.49500	6.36800	0
06/07/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.54500	6.41800	0
06/07/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.59500	6.46800	0
06/07/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.64500	6.51800	0
06/07/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.69500	6.56800	0
06/07/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.24400	7.11700	0
06/07/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.00600	7.88000	0
06/07/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.05600	7.93000	0
06/07/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.10600	7.98000	0
06/07/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.04400	7.91700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.09400	7.96700	0
06/07/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.14400	8.01700	0
06/07/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.19400	8.06700	0
06/07/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.24400	8.11700	0
06/07/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.29400	8.16700	0
06/07/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.34400	8.21700	0
06/07/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.39400	8.26700	0
06/07/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.44400	8.31700	0
06/07/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.49400	8.36700	0
06/07/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.54400	8.41700	0
06/07/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.59400	8.46700	0
06/07/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.64400	8.51700	0
06/07/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.69400	8.56700	0
06/07/2010	£ / R On 14-March-11			Foreign Exchange Future	12.04470	12.15130	500
06/07/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.79400	0.86600	0
06/07/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.49900	0.46500	0
06/07/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.77000	0.84100	0
06/07/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.52500	0.49000	0
06/07/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.74700	0.81600	0
06/07/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.55200	0.51500	0
06/07/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.50600	0.56900	0
06/07/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.53000	0.48600	0
06/07/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.22500	0.27100	417
06/07/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.51700	0.45700	0
06/07/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.09500	0.11700	0
06/07/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.08700	1.00300	0
06/07/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.09000	0.11100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.13200	1.04700	0
06/07/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.08500	0.10500	0
06/07/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.17700	1.09100	0
06/07/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08950	0.09070	0
06/07/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01404	0.01515	0
06/07/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00054	0.00045	0
06/07/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00623	0.00708	0
06/07/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00103	0.00078	0
06/07/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00689	0.00763	0
06/07/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00339	0.00293	0
06/07/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00331	0.00371	0
06/07/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00981	0.00901	0
06/07/2010	€ / R On 14-March-11			Foreign Exchange Future	10.01880	10.08510	2,620
06/07/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.03500	2.10100	0
06/07/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.00900	0
06/07/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.98600	2.05200	0
06/07/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01000	0.01000	0
06/07/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.93700	2.00300	0
06/07/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01100	0
06/07/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.88800	1.95400	0
06/07/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01200	0
06/07/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.79100	1.85700	0
06/07/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
06/07/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.69400	1.76000	0
06/07/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01800	0.01800	0
06/07/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.64600	1.71100	0
06/07/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02000	0.01900	0
06/07/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.50200	1.56800	0
06/07/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02600	0.02600	0
06/07/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.36100	1.42600	0
06/07/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03500	0.03400	0
06/07/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.08600	1.15000	0
06/07/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06000	0.05800	0
06/07/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.04100	1.10500	0
06/07/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.06500	0.06300	0
06/07/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.00000	1.06100	0
06/07/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.07400	0.06900	0
06/07/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.95900	1.02000	0
06/07/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.08300	0.07800	0
06/07/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.88100	0.94000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.10500	0.09800	0
06/07/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.80600	0.86300	0
06/07/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.13000	0.12100	0
06/07/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.77000	0.82700	0
06/07/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.14400	0.13500	0
06/07/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.52100	0.57400	0
06/07/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.08900	0.07700	1,500
06/07/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.66800	0.72200	0
06/07/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.19200	0.18000	0
06/07/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.57400	0.62600	0
06/07/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.24800	0.23400	0
06/07/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.64800	0.69300	0
06/07/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.37900	0.35800	0
06/07/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.62200	0.66700	0
06/07/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.40300	0.38200	0
06/07/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.59700	0.64100	0
06/07/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.42800	0.40600	0
06/07/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.39400	0.43700	0
06/07/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.41800	0.39500	0
06/07/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.37500	0.41400	0
06/07/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.44900	0.42200	0
06/07/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.35700	0.39500	0
06/07/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.48100	0.45300	0
06/07/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.32500	0.36000	0
06/07/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.54900	0.51800	0
06/07/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.29600	0.32900	0
06/07/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.62000	0.58700	0
06/07/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.28200	0.31400	0
06/07/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.65600	0.62200	0
06/07/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.27000	0.30000	60
06/07/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.69400	0.65800	0
06/07/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.24600	0.27500	0
06/07/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.77000	0.73300	0
06/07/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.07500	0.09000	2,530
06/07/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.84300	0.79300	0
06/07/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.21500	0.24100	0
06/07/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.88900	0.84900	0
06/07/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.16700	0.18800	0
06/07/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.14100	1.09600	0
06/07/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.16000	0.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.18400	1.13800	0
06/07/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.15400	0.17300	0
06/07/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.22800	1.18100	0
06/07/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.14800	0.16700	0
06/07/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.27200	1.22500	0
06/07/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.13700	0.15400	0
06/07/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.36100	1.31200	0
06/07/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.12700	0.14300	0
06/07/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.45100	1.40100	0
06/07/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.12300	0.13800	0
06/07/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.49700	1.44600	0
06/07/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.11000	0.12400	0
06/07/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.63400	1.58200	0
06/07/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.10000	0.11200	0
06/07/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.77400	1.72000	0
06/07/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.01700	0.02100	0
06/07/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.95000	1.88900	0
06/07/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08200	0.09300	0
06/07/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.05600	2.00100	0
06/07/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08000	0.09000	0
06/07/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.10400	2.04800	0
06/07/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07700	0.08700	0
06/07/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.15100	2.09500	0
06/07/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07400	0.08400	0
06/07/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.19800	2.14200	0
06/07/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07200	0.08100	0
06/07/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.24600	2.18900	0
06/07/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06900	0.07800	0
06/07/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.29300	2.23600	0
06/07/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06400	0.07300	0
06/07/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.38800	2.33100	0
06/07/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06200	0.07000	0
06/07/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.43600	2.37800	0
06/07/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05600	0.06300	0
06/07/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.58000	2.52100	0
06/07/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.05000	0.05700	0
06/07/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.72400	2.66500	0
06/07/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.04100	0.04700	0
06/07/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.01500	2.95500	0
06/07/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.03900	0.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.11300	3.05300	0
06/07/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02400	0.02700	0
06/07/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.99800	3.93500	0
06/07/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02300	0.02700	0
06/07/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.04700	3.98500	0
06/07/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02200	0.02600	0
06/07/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.09600	4.03400	0
06/07/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02000	0.02500	0
06/07/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.14400	4.08300	0
06/07/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01800	0.02200	0
06/07/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.24200	4.18000	0
06/07/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01600	0.02000	0
06/07/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.34000	4.27800	0
06/07/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01500	0.01800	0
06/07/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.38900	4.32600	0
06/07/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01300	0.01500	0
06/07/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.53700	4.47300	0
06/07/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01100	0.01300	0
06/07/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.68500	4.62100	0
06/07/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00700	0.00900	0
06/07/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.98100	4.91700	0
06/07/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00600	0.00800	0
06/07/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.08000	5.01600	0
06/07/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
06/07/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.97600	5.91000	0
06/07/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
06/07/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.02600	5.96000	0
06/07/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
06/07/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.07600	6.01000	0
06/07/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00200	0
06/07/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.12600	6.06000	0
06/07/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00200	0
06/07/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.22600	6.16000	0
06/07/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00200	0
06/07/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.32500	6.26000	0
06/07/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00200	0
06/07/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.37500	6.31000	0
06/07/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00200	0
06/07/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.52500	6.46000	0
06/07/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.67500	6.60900	0
06/07/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.97500	6.90900	0
06/07/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.07500	7.00900	0
06/07/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.97500	7.90900	0
06/07/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.02500	7.95900	0
06/07/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.07500	8.00900	0
06/07/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.12500	8.05900	0
06/07/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
06/07/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.22500	8.15900	0
06/07/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.32400	8.25900	0
06/07/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00100	0
06/07/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.37400	8.30900	0
06/07/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.52400	8.45800	0
06/07/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.67400	8.60800	0
06/07/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.97400	8.90800	0
06/07/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.07400	9.00800	0
06/07/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.97400	9.90800	0
06/07/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.02400	9.95800	0
06/07/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.07400	10.00800	0
06/07/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.12400	10.05800	0
06/07/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.22400	10.15800	0
06/07/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.32400	10.25800	0
06/07/2010	€ / R On 13-December-10	20.25	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
06/07/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.37400	10.30800	0
06/07/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.52400	10.45800	0
06/07/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.67400	10.60800	0
06/07/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.97400	10.90800	0
06/07/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.07400	11.00800	0
06/07/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.57500	6.54900	61
06/07/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.30000	0.29000	0
06/07/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.37500	0.39100	0
06/07/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.28300	0.27400	0
06/07/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.40800	0.42500	0
06/07/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.26700	0.25800	0
06/07/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.44200	0.45900	0
06/07/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.14800	0.14300	0
06/07/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.49800	0.52000	0
06/07/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.13800	0.13300	200
06/07/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.53800	0.56000	0
06/07/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.42460	7.42560	0
06/07/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.08800	0.09200	0
06/07/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.26300	0.26600	0
06/07/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.15500	0.15800	0
06/07/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.38000	0.38200	0
06/07/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.14200	0.14400	0
06/07/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.41700	0.41800	0
06/07/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.12900	0.13100	0
06/07/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.45400	0.45500	0
07/07/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.03290	8.02850	2,900
07/07/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.76400	4.75600	0
07/07/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.00400	3.99400	0
07/07/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
07/07/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.95400	3.94400	0
07/07/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
07/07/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.90400	3.89400	0
07/07/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
07/07/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.96400	3.95600	0
07/07/2010	\$ / R On 13-December-10	3.85	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
07/07/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.91400	3.90600	0
07/07/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.86400	3.85600	0
07/07/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.81400	3.80600	0
07/07/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.76400	3.75600	0
07/07/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.71400	3.70600	0
07/07/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.66400	3.65600	0
07/07/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.61400	3.60600	0
07/07/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.56400	3.55600	0
07/07/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.51400	3.50600	0
07/07/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.46400	3.45600	0
07/07/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.41400	3.40600	0
07/07/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.36400	3.35600	0
07/07/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.31400	3.30600	0
07/07/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.00400	2.99400	0
07/07/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
07/07/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.95400	2.94400	0
07/07/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
07/07/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.90400	2.89400	0
07/07/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.96400	2.95600	0
07/07/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.91400	2.90700	0
07/07/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
07/07/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.86400	2.85700	0
07/07/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
07/07/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.81500	2.80700	0
07/07/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.76500	2.75700	0
07/07/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.71500	2.70700	0
07/07/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.66500	2.65700	0
07/07/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.61500	2.60700	0
07/07/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.56500	2.55700	0
07/07/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.51500	2.50800	0
07/07/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00200	0
07/07/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.46500	2.45800	0
07/07/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00200	0
07/07/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.41600	2.40800	0
07/07/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00200	0.00200	0
07/07/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.36600	2.35800	0
07/07/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00200	0.00200	0
07/07/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.31600	2.30800	0
07/07/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
07/07/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.00400	1.99500	0
07/07/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.95400	1.94500	0
07/07/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.90400	1.89500	0
07/07/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.96800	1.96100	0
07/07/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00400	0.00500	0
07/07/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.91900	1.91100	0
07/07/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00500	0.00500	0
07/07/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.86900	1.86200	0
07/07/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00500	0.00600	0
07/07/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.82000	1.81200	0
07/07/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
07/07/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.77000	1.76300	0
07/07/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00600	0.00700	0
07/07/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.72100	1.71400	0
07/07/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00700	0.00800	0
07/07/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.67200	1.66500	0
07/07/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00800	0.00900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.62300	1.61600	0
07/07/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00900	0.01000	0
07/07/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.57300	1.56700	0
07/07/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00900	0.01100	0
07/07/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.52400	1.51800	0
07/07/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01000	0.01200	0
07/07/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.47600	1.46900	0
07/07/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01200	0.01300	0
07/07/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.42700	1.42100	0
07/07/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01300	0.01500	0
07/07/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.37800	1.37200	0
07/07/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01400	0.01600	0
07/07/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.33000	1.32400	0
07/07/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01600	0.01800	0
07/07/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.01000	1.00100	0
07/07/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00700	0.00700	0
07/07/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.96100	0.95300	0
07/07/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00800	0.00900	0
07/07/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.91300	0.90500	0
07/07/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01000	0.01100	0
07/07/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.99800	0.99500	0
07/07/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.03400	0.03900	0
07/07/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.95400	0.95200	0
07/07/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.04000	0.04600	0
07/07/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.91200	0.91000	0
07/07/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.04800	0.05400	0
07/07/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.87000	0.86900	0
07/07/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.05600	0.06300	0
07/07/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.82900	0.82900	0
07/07/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.06500	0.07300	0
07/07/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.78900	0.79000	0
07/07/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.07500	0.08400	0
07/07/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.75100	0.75200	0
07/07/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.08700	0.09600	0
07/07/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.71300	0.71600	0
07/07/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.09900	0.11000	0
07/07/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.67700	0.68000	0
07/07/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.11300	0.12400	0
07/07/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.64200	0.64600	0
07/07/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.12800	0.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.60800	0.61200	0
07/07/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.14400	0.15600	0
07/07/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.86900	0.87500	0
07/07/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.23600	0.24700	0
07/07/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.83900	0.84500	0
07/07/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.25600	0.26700	0
07/07/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.81000	0.81600	0
07/07/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.27700	0.28800	0
07/07/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.45700	0.46400	15,000
07/07/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.24300	0.25800	0
07/07/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.24900	0.25400	0
07/07/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.19600	0.21000	0
07/07/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.40500	0.41400	0
07/07/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.29100	0.30800	500
07/07/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.20300	0.20900	1,200
07/07/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.25000	0.26500	0
07/07/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.35800	0.36800	0
07/07/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.34400	0.36200	0
07/07/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.33800	0.34800	10
07/07/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.37400	0.39200	0
07/07/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.32000	0.33000	30,000
07/07/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.40600	0.42400	0
07/07/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.44800	0.45800	0
07/07/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.47500	0.49100	0
07/07/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.43000	0.44000	0
07/07/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.50700	0.52300	0
07/07/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.41200	0.42300	340
07/07/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.53900	0.55600	0
07/07/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.25700	0.26700	0
07/07/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.54300	0.56100	0
07/07/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.24300	0.25300	4,400
07/07/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.57900	0.59700	0
07/07/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.23100	0.24000	0
07/07/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.61700	0.63400	0
07/07/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.21900	0.22800	1,000
07/07/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.65500	0.67200	0
07/07/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.20700	0.21700	0
07/07/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.69300	0.71100	0
07/07/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.19700	0.20600	0
07/07/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.73300	0.75000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.18700	0.19600	0
07/07/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.77300	0.79000	0
07/07/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.17800	0.18700	0
07/07/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.81400	0.83100	0
07/07/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.28800	0.29800	30,000
07/07/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.86500	0.88100	0
07/07/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.16100	0.16900	0
07/07/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.89700	0.91300	0
07/07/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.15300	0.16100	1,000
07/07/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.93900	0.95500	0
07/07/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.03300	0.03800	3,000
07/07/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.03000	1.04400	0
07/07/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.12600	0.13400	15,000
07/07/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.11200	1.12800	0
07/07/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.11500	0.12300	30,000
07/07/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.20100	1.21700	0
07/07/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.10600	0.11300	20,000
07/07/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.29200	1.30700	0
07/07/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.10100	0.10800	0
07/07/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.33700	1.35200	0
07/07/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.09700	0.10400	500
07/07/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.38300	1.39800	0
07/07/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.01600	0.01900	0
07/07/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.46300	1.47500	0
07/07/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.08900	0.09600	0
07/07/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.47500	1.49000	0
07/07/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.01300	0.01500	0
07/07/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.61000	1.62100	0
07/07/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.07100	0.07600	0
07/07/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.75700	1.77000	0
07/07/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.06800	0.07300	0
07/07/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.80400	1.81700	0
07/07/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00700	0.00900	0
07/07/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.00400	2.01500	0
07/07/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00700	0.00800	0
07/07/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.05400	2.06400	0
07/07/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00600	0.00800	0
07/07/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.10300	2.11400	0
07/07/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.05500	0.05900	0
07/07/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.09100	2.10300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.05200	0.05700	0
07/07/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.13800	2.15100	0
07/07/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.05000	0.05400	0
07/07/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.18600	2.19800	0
07/07/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.04800	0.05200	300
07/07/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.23400	2.24600	0
07/07/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.04600	0.05000	0
07/07/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.28200	2.29400	0
07/07/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.04400	0.04800	0
07/07/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.33000	2.34200	0
07/07/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.04200	0.04600	0
07/07/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.37800	2.39000	0
07/07/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04000	0.04400	0
07/07/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.42600	2.43800	0
07/07/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.03800	0.04200	0
07/07/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.47400	2.48600	0
07/07/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03700	0.04000	0
07/07/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.52300	2.53400	0
07/07/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.03500	0.03900	0
07/07/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.57100	2.58300	0
07/07/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.03400	0.03700	0
07/07/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.62000	2.63100	0
07/07/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.03200	0.03600	0
07/07/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.66800	2.68000	0
07/07/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08200	0.08700	30,000
07/07/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.65900	2.67000	0
07/07/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02000	0.02300	0
07/07/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.25600	3.26700	0
07/07/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.99700	4.00600	0
07/07/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.04700	4.05600	0
07/07/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.09700	4.10600	0
07/07/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01100	0.01300	0
07/07/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.04700	4.05700	0
07/07/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01000	0.01200	0
07/07/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.09600	4.10600	0
07/07/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01000	0.01100	0
07/07/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.14600	4.15500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00900	0.01100	0
07/07/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.19500	4.20500	0
07/07/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00900	0.01000	0
07/07/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.24500	4.25400	0
07/07/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00800	0.00900	0
07/07/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.29400	4.30300	0
07/07/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00700	0.00900	0
07/07/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.34300	4.35300	0
07/07/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00700	0.00800	0
07/07/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.39300	4.40200	0
07/07/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00700	0.00800	0
07/07/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.44300	4.45200	0
07/07/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00600	0.00700	0
07/07/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.49200	4.50100	0
07/07/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00600	0.00700	0
07/07/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.54200	4.55100	0
07/07/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00500	0.00600	0
07/07/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.59100	4.60000	0
07/07/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00500	0.00600	0
07/07/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.64100	4.65000	0
07/07/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00500	0.00500	0
07/07/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.69100	4.69900	0
07/07/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00200	0.00300	0
07/07/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.23800	5.24700	0
07/07/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.99700	6.00600	0
07/07/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.04700	6.05600	0
07/07/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.09700	6.10600	0
07/07/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.03700	6.04500	0
07/07/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.08700	6.09500	0
07/07/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.13700	6.14500	0
07/07/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.18700	6.19500	0
07/07/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.23700	6.24500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.28700	6.29500	0
07/07/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.33700	6.34500	0
07/07/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.38700	6.39500	0
07/07/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.43700	6.44500	0
07/07/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.48700	6.49500	0
07/07/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.53600	6.54500	0
07/07/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.58600	6.59500	0
07/07/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.63600	6.64500	0
07/07/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00100	0
07/07/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.68600	6.69500	0
07/07/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.23600	7.24400	0
07/07/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.99700	8.00600	0
07/07/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.04700	8.05600	0
07/07/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.09700	8.10600	0
07/07/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.03600	8.04400	0
07/07/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.08600	8.09400	0
07/07/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.13600	8.14400	0
07/07/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.18600	8.19400	0
07/07/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.23600	8.24400	0
07/07/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.28600	8.29400	0
07/07/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.33600	8.34400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.38600	8.39400	0
07/07/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.43600	8.44400	0
07/07/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.48600	8.49400	0
07/07/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.53600	8.54400	0
07/07/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.58600	8.59400	0
07/07/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.63600	8.64400	0
07/07/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.68600	8.69400	0
07/07/2010	£ / R On 14-March-11			Foreign Exchange Future	12.04370	12.04470	500
07/07/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.79300	0.79400	0
07/07/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.49900	0.49900	0
07/07/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.76900	0.77000	0
07/07/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.52500	0.52500	0
07/07/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.74500	0.74700	0
07/07/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.55100	0.55200	0
07/07/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.50600	0.50600	0
07/07/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.52600	0.53000	0
07/07/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.22400	0.22500	417
07/07/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.50900	0.51700	0
07/07/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.09400	0.09500	0
07/07/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.07900	1.08700	0
07/07/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.08900	0.09000	0
07/07/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.12400	1.13200	0
07/07/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.08400	0.08500	0
07/07/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.16900	1.17700	0
07/07/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08970	0.08950	0
07/07/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01421	0.01404	0
07/07/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00051	0.00054	0
07/07/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00635	0.00623	0
07/07/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00095	0.00103	0
07/07/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00696	0.00689	0
07/07/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00326	0.00339	0
07/07/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00333	0.00331	0
07/07/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00963	0.00981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	€ / R On 14-March-11			Foreign Exchange Future	10.01600	10.01880	2,620
07/07/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.03600	2.03500	0
07/07/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00900	0.00900	0
07/07/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.98700	1.98600	0
07/07/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01000	0.01000	0
07/07/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.93800	1.93700	0
07/07/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01100	0
07/07/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.88900	1.88800	0
07/07/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01200	0
07/07/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.79100	1.79100	0
07/07/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01400	0.01500	0
07/07/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.69400	1.69400	0
07/07/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01800	0
07/07/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.64600	1.64600	0
07/07/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.02000	0
07/07/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.50100	1.50200	0
07/07/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02400	0.02600	0
07/07/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.35900	1.36100	0
07/07/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.03200	0.03500	0
07/07/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.08200	1.08600	0
07/07/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.05500	0.06000	0
07/07/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.03700	1.04100	0
07/07/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.06000	0.06500	0
07/07/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.99600	1.00000	0
07/07/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.06900	0.07400	0
07/07/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.95500	0.95900	0
07/07/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.07800	0.08300	0
07/07/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.87500	0.88100	0
07/07/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.09800	0.10500	0
07/07/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.80000	0.80600	0
07/07/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.12300	0.13000	0
07/07/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.76400	0.77000	0
07/07/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.13700	0.14400	0
07/07/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.51700	0.52100	0
07/07/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.08100	0.08900	1,500
07/07/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.66100	0.66800	0
07/07/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.18400	0.19200	0
07/07/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.56700	0.57400	0
07/07/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.24000	0.24800	0
07/07/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.63800	0.64800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.37200	0.37900	0
07/07/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.61200	0.62200	0
07/07/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.39600	0.40300	0
07/07/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.58700	0.59700	0
07/07/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.42100	0.42800	0
07/07/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.38600	0.39400	0
07/07/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.40900	0.41800	0
07/07/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.36700	0.37500	0
07/07/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.44000	0.44900	0
07/07/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.35000	0.35700	0
07/07/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.47300	0.48100	0
07/07/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.31700	0.32500	0
07/07/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.54000	0.54900	0
07/07/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.28900	0.29600	0
07/07/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.61200	0.62000	0
07/07/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.27500	0.28200	0
07/07/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.64800	0.65600	0
07/07/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.26300	0.27000	60
07/07/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.68600	0.69400	0
07/07/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.23900	0.24600	0
07/07/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.76200	0.77000	0
07/07/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.06900	0.07500	2,530
07/07/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.83300	0.84300	0
07/07/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.20900	0.21500	0
07/07/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.88200	0.88900	0
07/07/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.16200	0.16700	0
07/07/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.13500	1.14100	0
07/07/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.15500	0.16000	0
07/07/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.17800	1.18400	0
07/07/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.14900	0.15400	0
07/07/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.22200	1.22800	0
07/07/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.14400	0.14800	0
07/07/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.26700	1.27200	0
07/07/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.13300	0.13700	0
07/07/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.35600	1.36100	0
07/07/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.12300	0.12700	0
07/07/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.44600	1.45100	0
07/07/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.11900	0.12300	0
07/07/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.49200	1.49700	0
07/07/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.10700	0.11000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.63000	1.63400	0
07/07/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.09600	0.10000	0
07/07/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.76900	1.77400	0
07/07/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.01500	0.01700	0
07/07/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.94400	1.95000	0
07/07/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08000	0.08200	0
07/07/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.05300	2.05600	0
07/07/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07800	0.08000	0
07/07/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.10100	2.10400	0
07/07/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07500	0.07700	0
07/07/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.14800	2.15100	0
07/07/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07200	0.07400	0
07/07/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.19500	2.19800	0
07/07/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06900	0.07200	0
07/07/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.24200	2.24600	0
07/07/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06700	0.06900	0
07/07/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.29000	2.29300	0
07/07/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06200	0.06400	0
07/07/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.38500	2.38800	0
07/07/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06000	0.06200	0
07/07/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.43300	2.43600	0
07/07/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05300	0.05600	0
07/07/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.57600	2.58000	0
07/07/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.04800	0.05000	0
07/07/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.72100	2.72400	0
07/07/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.03900	0.04100	0
07/07/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.01200	3.01500	0
07/07/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.03700	0.03900	0
07/07/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.11000	3.11300	0
07/07/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02200	0.02400	0
07/07/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.99500	3.99800	0
07/07/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02200	0.02300	0
07/07/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.04500	4.04700	0
07/07/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02000	0.02200	0
07/07/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.09300	4.09600	0
07/07/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01900	0.02000	0
07/07/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.14200	4.14400	0
07/07/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01700	0.01800	0
07/07/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.24000	4.24200	0
07/07/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01500	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.33800	4.34000	0
07/07/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01400	0.01500	0
07/07/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.38700	4.38900	0
07/07/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01200	0.01300	0
07/07/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.53500	4.53700	0
07/07/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01000	0.01100	0
07/07/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.68300	4.68500	0
07/07/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00700	0.00700	0
07/07/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.98000	4.98100	0
07/07/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00600	0.00600	0
07/07/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.07900	5.08000	0
07/07/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00200	0
07/07/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.97500	5.97600	0
07/07/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
07/07/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.02500	6.02600	0
07/07/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
07/07/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.07500	6.07600	0
07/07/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00200	0
07/07/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.12500	6.12600	0
07/07/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00200	0
07/07/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.22400	6.22600	0
07/07/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.32400	6.32500	0
07/07/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.37400	6.37500	0
07/07/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.52400	6.52500	0
07/07/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.67400	6.67500	0
07/07/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.97400	6.97500	0
07/07/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.07400	7.07500	0
07/07/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.97400	7.97500	0
07/07/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.02400	8.02500	0
07/07/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
07/07/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.07400	8.07500	0
07/07/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.12400	8.12500	0
07/07/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00100	0
07/07/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.22300	8.22500	0
07/07/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.32300	8.32400	0
07/07/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.37300	8.37400	0
07/07/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.52300	8.52400	0
07/07/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.67300	8.67400	0
07/07/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.97300	8.97400	0
07/07/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.07300	9.07400	0
07/07/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.97300	9.97400	0
07/07/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.02300	10.02400	0
07/07/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.07300	10.07400	0
07/07/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.12300	10.12400	0
07/07/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.22300	10.22400	0
07/07/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.32300	10.32400	0
07/07/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.37300	10.37400	0
07/07/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.52300	10.52400	0
07/07/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.67300	10.67400	0
07/07/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.97300	10.97400	0
07/07/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.07300	11.07400	0
07/07/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.60450	6.57500	61
07/07/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.31200	0.30000	0
07/07/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.35800	0.37500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.29400	0.28300	0
07/07/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.39000	0.40800	0
07/07/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.27700	0.26700	0
07/07/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.42300	0.44200	0
07/07/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.15700	0.14800	0
07/07/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.47600	0.49800	0
07/07/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.14500	0.13800	200
07/07/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.51400	0.53800	0
07/07/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.41630	7.42460	0
07/07/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.07900	0.08800	0
07/07/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.26000	0.26300	0
07/07/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.14000	0.15500	0
07/07/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.37400	0.38000	0
07/07/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.12600	0.14200	0
07/07/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.41000	0.41700	0
07/07/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.11400	0.12900	0
07/07/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.44800	0.45400	0
<b>Futures Open Interest</b>							<b>323,016.00</b>
<b>Options Open Interest</b>							<b>320,952.00</b>
<b>Total</b>							<b>643,968.00</b>