



# Currency Futures & Options Weekly Statistics

From: 14/06/2010 To: 14/06/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.08940	8.17490	900
14/06/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.81600	4.90000	0
14/06/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.14700	4.22200	0
14/06/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.04700	4.12200	0
14/06/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.99700	4.07200	0
14/06/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.05500	4.13700	0
14/06/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.00500	4.08700	0
14/06/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.95500	4.03700	0
14/06/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.01600	4.10100	0
14/06/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.96600	4.05100	0
14/06/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.91600	4.00100	0
14/06/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.86600	3.95100	0
14/06/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.81600	3.90100	0
14/06/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.76600	3.85100	0
14/06/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.71600	3.80100	0
14/06/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.66600	3.75100	0
14/06/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.61600	3.70100	0
14/06/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.56700	3.65100	0
14/06/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.51700	3.60100	0
14/06/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.46700	3.55100	0
14/06/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.41700	3.50100	0
14/06/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.36700	3.45100	0
14/06/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.09700	3.17200	0
14/06/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.04700	3.12200	0
14/06/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.99700	3.07200	0
14/06/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.05500	3.13700	0
14/06/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.00500	3.08700	0
14/06/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.95500	3.03700	0
14/06/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.01700	3.10200	0
14/06/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
14/06/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.96700	3.05200	0
14/06/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
14/06/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.91800	3.00200	0
14/06/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.86800	2.95200	0
14/06/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.81800	2.90200	0
14/06/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.76800	2.85200	0
14/06/2010	\$ / R On 13-December-10	5.10	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
14/06/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.71800	2.80200	0
14/06/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.66800	2.75300	0
14/06/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00300	0
14/06/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.61900	2.70300	0
14/06/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
14/06/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.56900	2.65300	0
14/06/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00300	0
14/06/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.51900	2.60300	0
14/06/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00300	0
14/06/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.46900	2.55300	0
14/06/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00300	0
14/06/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.42000	2.50400	0
14/06/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00400	0.00400	0
14/06/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.37000	2.45400	0
14/06/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00400	0
14/06/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.09700	2.17200	0
14/06/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.04700	2.12200	0
14/06/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.99700	2.07200	0
14/06/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.05600	2.13800	0
14/06/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.00600	2.08900	0
14/06/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
14/06/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.95600	2.03900	0
14/06/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
14/06/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.02300	2.10600	0
14/06/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00700	0.00600	0
14/06/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.97300	2.05700	0
14/06/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00700	0
14/06/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.92400	2.00700	0
14/06/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00800	0.00700	0
14/06/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.87500	1.95800	0
14/06/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00900	0.00800	0
14/06/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.82600	1.90900	0
14/06/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01000	0.00900	0
14/06/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.77700	1.86000	0
14/06/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01100	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.72900	1.81100	0
14/06/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01300	0.01100	0
14/06/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.68000	1.76300	0
14/06/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01400	0.01300	0
14/06/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.63200	1.71400	0
14/06/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01600	0.01400	0
14/06/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.58300	1.66500	0
14/06/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01700	0.01500	0
14/06/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.53500	1.61700	0
14/06/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01900	0.01700	0
14/06/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.48700	1.56900	0
14/06/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02100	0.01900	0
14/06/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.43900	1.52100	0
14/06/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02300	0.02100	0
14/06/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.39200	1.47300	0
14/06/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02600	0.02300	0
14/06/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.09700	1.17200	0
14/06/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.04700	1.12200	0
14/06/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.99700	1.07200	0
14/06/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.06600	1.14700	0
14/06/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01100	0.01000	0
14/06/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.01700	1.09800	0
14/06/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01200	0.01100	0
14/06/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.97100	1.04900	0
14/06/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01600	0.01200	0
14/06/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.06700	1.14600	0
14/06/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05100	0.04600	0
14/06/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.02500	1.10000	0
14/06/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05900	0.05000	0
14/06/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.98400	1.05500	0
14/06/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.06800	0.05500	0
14/06/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.94400	1.01400	0
14/06/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07800	0.06400	0
14/06/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.90400	0.97400	0
14/06/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08800	0.07400	0
14/06/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.86600	0.93400	0
14/06/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10000	0.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.82900	0.89600	0
14/06/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.11300	0.09600	0
14/06/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.79200	0.85800	0
14/06/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.12600	0.10800	0
14/06/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.75700	0.82200	0
14/06/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.14100	0.12200	0
14/06/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.72300	0.78600	0
14/06/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.15700	0.13600	0
14/06/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.69000	0.75200	0
14/06/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.17400	0.15200	0
14/06/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.94800	1.00700	0
14/06/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.25900	0.23200	0
14/06/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.91800	0.97600	0
14/06/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.27900	0.25100	0
14/06/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.88900	0.94600	0
14/06/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.30000	0.27100	0
14/06/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.09700	0.17400	0
14/06/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00200	0
14/06/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.35900	0.41700	100
14/06/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.20400	0.18000	0
14/06/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.33200	0.38900	0
14/06/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.22700	0.20200	0
14/06/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.30600	0.36200	0
14/06/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.25100	0.22500	0
14/06/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.28200	0.33600	1,200
14/06/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.27700	0.24900	0
14/06/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.44000	0.49200	0
14/06/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.37400	0.34200	0
14/06/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.41800	0.46800	10
14/06/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40200	0.36800	0
14/06/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.39800	0.44600	500
14/06/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.43200	0.39600	0
14/06/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.52500	0.57400	0
14/06/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.49800	0.46200	0
14/06/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.50600	0.55200	0
14/06/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.52900	0.49000	0
14/06/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.48800	0.53200	340
14/06/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.56100	0.52000	0
14/06/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.33000	0.37000	0
14/06/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.56400	0.52000	0

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14/06/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.31600	0.35300	4,400
14/06/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.60000	0.55300	0
14/06/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.30200	0.33800	0
14/06/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.63600	0.58800	0
14/06/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.28800	0.32300	1,000
14/06/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.67200	0.62300	0
14/06/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.27500	0.30900	0
14/06/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.70900	0.65900	0
14/06/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.26300	0.29500	0
14/06/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.74700	0.69500	0
14/06/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.25200	0.28300	0
14/06/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.78600	0.73300	0
14/06/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.24100	0.27100	0
14/06/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.82500	0.77100	0
14/06/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.35500	0.38700	30,000
14/06/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.87800	0.82500	0
14/06/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.22100	0.24900	0
14/06/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.90500	0.84900	0
14/06/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.21200	0.23800	1,000
14/06/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.94600	0.88800	0
14/06/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.00300	0.92800	0
14/06/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.07800	0.09400	3,000
14/06/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.02300	0.95700	0
14/06/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.10300	1.02800	0
14/06/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.15300	1.07800	0
14/06/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.20300	1.12800	0
14/06/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.25300	1.17800	0
14/06/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.30300	1.22800	0
14/06/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.05600	0.06600	500
14/06/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.30100	1.22900	0
14/06/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.14800	0.16600	0
14/06/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.33200	1.26600	0
14/06/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.14300	0.16000	500
14/06/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.37700	1.31000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.04700	0.05600	0
14/06/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.44200	1.36900	0
14/06/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.13300	0.14900	0
14/06/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.46700	1.39900	0
14/06/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.60300	1.52800	0
14/06/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.04100	0.04800	0
14/06/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.58600	1.51100	0
14/06/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.70300	1.62800	0
14/06/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.75300	1.67800	0
14/06/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.80300	1.72800	0
14/06/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.10800	0.12100	0
14/06/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.74200	1.67100	0
14/06/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.10500	0.11700	0
14/06/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.78900	1.71700	0
14/06/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.95300	1.87800	0
14/06/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.00300	1.92800	0
14/06/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.02900	0.03300	0
14/06/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.97400	1.89600	0
14/06/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.02800	0.03100	0
14/06/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.02300	1.94400	0
14/06/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.02500	0.03000	0
14/06/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.07000	1.99300	0
14/06/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.08800	0.09700	0
14/06/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.07200	1.99700	0
14/06/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.08400	0.09400	0
14/06/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.11800	2.04400	0
14/06/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.08100	0.09200	0
14/06/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.16500	2.09200	0
14/06/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.07800	0.08800	300
14/06/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.21200	2.13800	0
14/06/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.07600	0.08500	0
14/06/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.26000	2.18500	0
14/06/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.07300	0.08200	0
14/06/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.30700	2.23200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.07100	0.07900	0
14/06/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.35500	2.27900	0
14/06/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.06800	0.07700	0
14/06/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.40200	2.32700	0
14/06/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.06600	0.07400	0
14/06/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.45000	2.37400	0
14/06/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.06400	0.07100	0
14/06/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.49800	2.42100	0
14/06/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.06100	0.06900	0
14/06/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.54500	2.46900	0
14/06/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.05900	0.06700	0
14/06/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.59300	2.51700	0
14/06/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.05800	0.06400	0
14/06/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.64200	2.56400	0
14/06/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.11500	0.12400	30,000
14/06/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.63800	2.56200	0
14/06/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.90300	2.82800	0
14/06/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.95300	2.87800	0
14/06/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.00300	2.92800	0
14/06/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.05300	2.97800	0
14/06/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.10300	3.02800	0
14/06/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.15300	3.07800	0
14/06/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.35300	3.27800	0
14/06/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.04000	0.04400	0
14/06/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.22400	3.14400	0
14/06/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.45300	3.37800	0
14/06/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.50300	3.42800	0
14/06/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.55300	3.47800	0
14/06/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.60300	3.52800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.65300	3.57800	0
14/06/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.70300	3.62800	0
14/06/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.75300	3.67800	0
14/06/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.80300	3.72800	0
14/06/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.85300	3.77800	0
14/06/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.90300	3.82800	0
14/06/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.95300	3.87800	0
14/06/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.00300	3.92800	0
14/06/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.94600	3.86400	0
14/06/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.99600	3.91400	0
14/06/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.04600	3.96400	0
14/06/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.02600	0.02900	0
14/06/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.01000	3.92900	0
14/06/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.02500	0.02800	0
14/06/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.05900	3.97800	0
14/06/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.02400	0.02700	0
14/06/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.10800	4.02700	0
14/06/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.02300	0.02600	0
14/06/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.15700	4.07600	0
14/06/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.02200	0.02500	0
14/06/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.20600	4.12500	0
14/06/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.02200	0.02400	0
14/06/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.25600	4.17400	0
14/06/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.02100	0.02300	0
14/06/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.30500	4.22300	0
14/06/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02000	0.02200	0
14/06/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.35400	4.27200	0
14/06/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01900	0.02100	0
14/06/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.40300	4.32100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.01900	0.02000	0
14/06/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.45300	4.37000	0
14/06/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.01800	0.01900	0
14/06/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.50200	4.41900	0
14/06/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.01700	0.01900	0
14/06/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.55100	4.46900	0
14/06/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.01700	0.01800	0
14/06/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.60100	4.51800	0
14/06/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.01600	0.01700	0
14/06/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.65000	4.56700	0
14/06/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.90300	4.82800	0
14/06/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.95300	4.87800	0
14/06/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.00300	4.92800	0
14/06/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.05300	4.97800	0
14/06/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.10300	5.02800	0
14/06/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.15300	5.07800	0
14/06/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.35300	5.27800	0
14/06/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.01100	0.01100	0
14/06/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.19500	5.11100	0
14/06/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.45300	5.37800	0
14/06/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.50300	5.42800	0
14/06/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.55300	5.47800	0
14/06/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.65300	5.57800	0
14/06/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.70300	5.62800	0
14/06/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.75300	5.67800	0
14/06/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.80300	5.72800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.85300	5.77800	0
14/06/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.95300	5.87800	0
14/06/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.00300	5.92800	0
14/06/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.94500	5.86300	0
14/06/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.99500	5.91300	0
14/06/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.04500	5.96300	0
14/06/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00600	0.00600	0
14/06/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.99000	5.90600	0
14/06/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00600	0.00500	0
14/06/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.04000	5.95500	0
14/06/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00500	0.00500	0
14/06/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.08900	6.00500	0
14/06/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00500	0.00500	0
14/06/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.13900	6.05500	0
14/06/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00500	0.00500	0
14/06/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.18900	6.10500	0
14/06/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00500	0.00400	0
14/06/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.23900	6.15400	0
14/06/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00400	0.00400	0
14/06/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.28800	6.20400	0
14/06/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00400	0.00400	0
14/06/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.33800	6.25400	0
14/06/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00400	0.00400	0
14/06/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.38800	6.30400	0
14/06/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00400	0.00400	0
14/06/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.43800	6.35400	0
14/06/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00300	0.00300	0
14/06/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.48700	6.40300	0
14/06/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00300	0.00300	0
14/06/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.53700	6.45300	0
14/06/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00300	0.00300	0
14/06/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.58700	6.50300	0
14/06/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00300	0.00300	0
14/06/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.63700	6.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.90300	6.82800	0
14/06/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.95300	6.87800	0
14/06/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.05300	6.97800	0
14/06/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.10300	7.02800	0
14/06/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.15300	7.07800	0
14/06/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.18600	7.10200	0
14/06/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.85300	7.77800	0
14/06/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.95300	7.87800	0
14/06/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.00300	7.92800	0
14/06/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.94500	7.86300	0
14/06/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.99500	7.91300	0
14/06/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.04500	7.96300	0
14/06/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.98500	7.90100	0
14/06/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.03500	7.95100	0
14/06/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.08500	8.00100	0
14/06/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.13500	8.05100	0
14/06/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.18400	8.10100	0
14/06/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.23400	8.15100	0
14/06/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.28400	8.20100	0
14/06/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.33400	8.25100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.38400	8.30000	0
14/06/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.43400	8.35000	0
14/06/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.48400	8.40000	0
14/06/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.53400	8.45000	0
14/06/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.58400	8.50000	0
14/06/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.63400	8.55000	0
14/06/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.90300	8.82800	0
14/06/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.95300	8.87800	0
14/06/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.05300	8.97800	0
14/06/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.10300	9.02800	0
14/06/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.15300	9.07800	0
14/06/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.85300	9.77800	0
14/06/2010	£ / R On 14-March-11			Foreign Exchange Future	11.79650	11.74790	500
14/06/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.37200	3.34800	0
14/06/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.22200	3.19800	0
14/06/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.12200	3.09800	0
14/06/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.07200	3.04800	0
14/06/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.02200	2.99800	0
14/06/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.92200	2.89800	0
14/06/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	2.87200	2.84800	0
14/06/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	2.72200	2.69800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.67200	2.64800	0
14/06/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	2.62200	2.59800	0
14/06/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.57200	2.54800	0
14/06/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.52200	2.49800	0
14/06/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.47200	2.44800	0
14/06/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.42200	2.39800	0
14/06/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.37200	2.34800	0
14/06/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.32200	2.29800	0
14/06/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.27200	2.24800	0
14/06/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.22200	2.19800	0
14/06/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.17200	2.14800	0
14/06/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.12200	2.09800	0
14/06/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.07200	2.04800	0
14/06/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.02200	1.99800	0
14/06/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.97200	1.94800	0
14/06/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.92200	1.89800	0
14/06/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	1.87200	1.84800	0
14/06/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.82200	1.79800	0
14/06/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.77200	1.74800	0
14/06/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	1.72200	1.69800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.67200	1.64800	0
14/06/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	1.62200	1.59800	0
14/06/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.57200	1.54800	0
14/06/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.52200	1.49800	0
14/06/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.47200	1.44800	0
14/06/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.42200	1.39800	0
14/06/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.37200	1.34800	0
14/06/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.32200	1.29800	0
14/06/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.27200	1.24800	0
14/06/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.22200	1.19800	0
14/06/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.17200	1.14800	0
14/06/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.12200	1.09800	0
14/06/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.07200	1.04800	0
14/06/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.02200	0.99800	0
14/06/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.97200	0.94800	0
14/06/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.92200	0.89800	0
14/06/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	0.87200	0.84800	0
14/06/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.82200	0.79800	0
14/06/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.77200	0.74800	0
14/06/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.72200	0.69800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.67200	0.64800	0
14/06/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.62200	0.59800	0
14/06/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.57200	0.54800	0
14/06/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.00100	0.00000	0
14/06/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.52200	0.49900	0
14/06/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.47200	0.44900	0
14/06/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.42200	0.40000	0
14/06/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.00100	0.00200	0
14/06/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.37200	0.35100	0
14/06/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.00100	0.00300	0
14/06/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.32200	0.30200	0
14/06/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.00100	0.00400	0
14/06/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.27200	0.25500	0
14/06/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.00100	0.00700	0
14/06/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.22200	0.20900	0
14/06/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.00100	0.01100	0
14/06/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.17200	0.16500	0
14/06/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.00100	0.01700	0
14/06/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.12200	0.12500	0
14/06/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.00100	0.02700	0
14/06/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.07200	0.08900	0
14/06/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.00100	0.04100	0
14/06/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.02200	0.05900	0
14/06/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.00100	0.06100	0
14/06/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.04000	0
14/06/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.02900	0.09200	0
14/06/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.02600	0
14/06/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.07900	0.12800	0
14/06/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00000	0.01700	0
14/06/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.12900	0.16900	0
14/06/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.01100	0
14/06/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.17900	0.21300	0
14/06/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00700	0
14/06/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.22900	0.25900	0
14/06/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00000	0.00500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.27900	0.30700	0
14/06/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00300	0
14/06/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.32900	0.35500	0
14/06/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00000	0.00200	0
14/06/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.37900	0.40400	0
14/06/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.42900	0.45300	0
14/06/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.74000	0.72700	0
14/06/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.69400	0.72900	0
14/06/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.71900	0.70800	0
14/06/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.72300	0.76000	0
14/06/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.70000	0.68900	0
14/06/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.75400	0.79100	0
14/06/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.47900	0.47100	0
14/06/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.74700	0.78600	0
14/06/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.67900	0.70200	0
14/06/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.72900	0.75200	0
14/06/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.77900	0.80200	0
14/06/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.82900	0.85200	0
14/06/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.87900	0.90200	0
14/06/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.92900	0.95200	0
14/06/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.97900	1.00200	0
14/06/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	1.02900	1.05200	0
14/06/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	1.07900	1.10200	0
14/06/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	1.12900	1.15200	0
14/06/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	1.17900	1.20200	0
14/06/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.22900	1.25200	0
14/06/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.27900	1.30200	0
14/06/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.32900	1.35200	0
14/06/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.37900	1.40200	0
14/06/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.11000	0.11300	0
14/06/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.34400	1.39500	0
14/06/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.10500	0.10800	0
14/06/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.38900	1.44000	0
14/06/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.10100	0.10300	0
14/06/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.43500	1.48500	0
14/06/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.57900	1.60200	0
14/06/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.62900	1.65200	0
14/06/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.67900	1.70200	0
14/06/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.72900	1.75200	0
14/06/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.77900	1.80200	0
14/06/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.82900	1.85200	0
14/06/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.87900	1.90200	0
14/06/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.92900	1.95200	0
14/06/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.97900	2.00200	0
14/06/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.02900	2.05200	0
14/06/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.07900	2.10200	0
14/06/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.12900	2.15200	0
14/06/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.17900	2.20200	0
14/06/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.22900	2.25200	0
14/06/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.27900	2.30200	0
14/06/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.32900	2.35200	0
14/06/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.37900	2.40200	0
14/06/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.42900	2.45200	0
14/06/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.47900	2.50200	0
14/06/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.52900	2.55200	0
14/06/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.57900	2.60200	0
14/06/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.62900	2.65200	0
14/06/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.67900	2.70200	0
14/06/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.72900	2.75200	0
14/06/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.77900	2.80200	0
14/06/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.82900	2.85200	0
14/06/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.87900	2.90200	0
14/06/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.92900	2.95200	0
14/06/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.97900	3.00200	0
14/06/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	3.02900	3.05200	0
14/06/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	3.07900	3.10200	0
14/06/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	3.12900	3.15200	0
14/06/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	3.22900	3.25200	0
14/06/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	3.27900	3.30200	0
14/06/2010	£ / R On 14-June-10	14.60	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
14/06/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	3.32900	3.35200	0
14/06/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.37900	3.40200	0
14/06/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.42900	3.45200	0
14/06/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.47900	3.50200	0
14/06/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.52900	3.55200	0
14/06/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.57900	3.60200	0
14/06/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.62900	3.65200	0
14/06/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.67900	3.70200	0
14/06/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.72900	3.75200	0
14/06/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.77900	3.80200	0
14/06/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.82900	3.85200	0
14/06/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.87900	3.90200	0
14/06/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.92900	3.95200	0
14/06/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.97900	4.00200	0
14/06/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.02900	4.05200	0
14/06/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.07900	4.10200	0
14/06/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.12900	4.15200	0
14/06/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.17900	4.20200	0
14/06/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.22900	4.25200	0
14/06/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.27900	4.30200	0
14/06/2010	£ / R On 14-June-10	15.60	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
14/06/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.32900	4.35200	0
14/06/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	4.37900	4.40200	0
14/06/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.42900	4.45200	0
14/06/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.47900	4.50200	0
14/06/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.52900	4.55200	0
14/06/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.57900	4.60200	0
14/06/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.62900	4.65200	0
14/06/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.67900	4.70200	0
14/06/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.72900	4.75200	0
14/06/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.77900	4.80200	0
14/06/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.82900	4.85200	0
14/06/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.87900	4.90200	0
14/06/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.92900	4.95200	0
14/06/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.97900	5.00200	0
14/06/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	5.02900	5.05200	0
14/06/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	5.07900	5.10200	0
14/06/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	5.12900	5.15200	0
14/06/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	5.17900	5.20200	0
14/06/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	5.22900	5.25200	0
14/06/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	5.27900	5.30200	0
14/06/2010	£ / R On 14-June-10	16.60	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
14/06/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	5.32900	5.35200	0
14/06/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	5.37900	5.40200	0
14/06/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.42900	5.45200	0
14/06/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.47900	5.50200	0
14/06/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.52900	5.55200	0
14/06/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.57900	5.60200	0
14/06/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.62900	5.65200	0
14/06/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.67900	5.70200	0
14/06/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.72900	5.75200	0
14/06/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.77900	5.80200	0
14/06/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.82900	5.85200	0
14/06/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.87900	5.90200	0
14/06/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.92900	5.95200	0
14/06/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.97900	6.00200	0
14/06/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.02900	6.05200	0
14/06/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.07900	6.10200	0
14/06/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.12900	6.15200	0
14/06/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.17900	6.20200	0
14/06/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.22900	6.25200	0
14/06/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.27900	6.30200	0
14/06/2010	£ / R On 14-June-10	17.60	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
14/06/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.32900	6.35200	0
14/06/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	6.37900	6.40200	0
14/06/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.42900	6.45200	0
14/06/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.47900	6.50200	0
14/06/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.52900	6.55200	0
14/06/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.57900	6.60200	0
14/06/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.62900	6.65200	0
14/06/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.67900	6.70200	0
14/06/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.72900	6.75200	0
14/06/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.77900	6.80200	0
14/06/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.82900	6.85200	0
14/06/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.87900	6.90200	0
14/06/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.92900	6.95200	0
14/06/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.97900	7.00200	0
14/06/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	7.02900	7.05200	0
14/06/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	7.07900	7.10200	0
14/06/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	7.12900	7.15200	0
14/06/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	7.17900	7.20200	0
14/06/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	7.22900	7.25200	0
14/06/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	7.27900	7.30200	0
14/06/2010	£ / R On 14-June-10	18.60	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
14/06/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	7.32900	7.35200	0
14/06/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	7.37900	7.40200	0
14/06/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.42900	7.45200	0
14/06/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.47900	7.50200	0
14/06/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.52900	7.55200	0
14/06/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.57900	7.60200	0
14/06/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.62900	7.65200	0
14/06/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.67900	7.70200	0
14/06/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.72900	7.75200	0
14/06/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.77900	7.80200	0
14/06/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.82900	7.85200	0
14/06/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.87900	7.90200	0
14/06/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.92900	7.95200	0
14/06/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.97900	8.00200	0
14/06/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.02900	8.05200	0
14/06/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.07900	8.10200	0
14/06/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.12900	8.15200	0
14/06/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.17900	8.20200	0
14/06/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.22900	8.25200	0
14/06/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.27900	8.30200	0
14/06/2010	£ / R On 14-June-10	19.60	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
14/06/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.32900	8.35200	0
14/06/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	8.37900	8.40200	0
14/06/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.42900	8.45200	0
14/06/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.47900	8.50200	0
14/06/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.52900	8.55200	0
14/06/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.57900	8.60200	0
14/06/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.62900	8.65200	0
14/06/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.67900	8.70200	0
14/06/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.72900	8.75200	0
14/06/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.77900	8.80200	0
14/06/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.82900	8.85200	0
14/06/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.87900	8.90200	0
14/06/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.92900	8.95200	0
14/06/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.97900	9.00200	0
14/06/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	9.02900	9.05200	0
14/06/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	9.07900	9.10200	0
14/06/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	9.12900	9.15200	0
14/06/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	9.27900	9.30200	0
14/06/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	9.32900	9.35200	0
14/06/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	9.37900	9.40200	0
14/06/2010	£ / R On 14-June-10	20.70	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
14/06/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.42900	9.45200	0
14/06/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.47900	9.50200	0
14/06/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.52900	9.55200	0
14/06/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.57900	9.60200	0
14/06/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.62900	9.65200	0
14/06/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.67900	9.70200	0
14/06/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.72900	9.75200	0
14/06/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.77900	9.80200	0
14/06/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.82900	9.85200	0
14/06/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.87900	9.90200	0
14/06/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.92900	9.95200	0
14/06/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.97900	10.00200	0
14/06/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	10.02900	10.05200	0
14/06/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	10.07900	10.10200	0
14/06/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	10.12900	10.15200	0
14/06/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	10.17900	10.20200	0
14/06/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	10.22900	10.25200	0
14/06/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	10.27900	10.30200	0
14/06/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	10.32900	10.35200	0
14/06/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	10.37900	10.40200	0
14/06/2010	£ / R On 14-June-10	21.70	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
14/06/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.42900	10.45200	0
14/06/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.47900	10.50200	0
14/06/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.52900	10.55200	0
14/06/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.57900	10.60200	0
14/06/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.62900	10.65200	0
14/06/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.67900	10.70200	0
14/06/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.72900	10.75200	0
14/06/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.77900	10.80200	0
14/06/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.82900	10.85200	0
14/06/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.87900	10.90200	0
14/06/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.92900	10.95200	0
14/06/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.97900	11.00200	0
14/06/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	11.02900	11.05200	0
14/06/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	11.07900	11.10200	0
14/06/2010	¥ / R On 13-September-10			Foreign Exchange Future	0.08460	0.08560	60
14/06/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01324	0.01430	0
14/06/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00324	0.00432	0
14/06/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00000	0.00002	0
14/06/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00456	0.00520	0
14/06/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00286	0.00250	0
14/06/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00000	0.00002	0
14/06/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00676	0.00572	0
14/06/2010	€ / R On 14-March-11			Foreign Exchange Future	9.81680	9.77780	600
14/06/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	2.05900	2.04000	0
14/06/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	2.00900	1.99000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	1.95900	1.94000	0
14/06/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	1.90900	1.89000	0
14/06/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	1.85900	1.84000	0
14/06/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	1.80900	1.79000	0
14/06/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	1.75900	1.74000	0
14/06/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	1.65900	1.64000	0
14/06/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	1.60900	1.59000	0
14/06/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	1.55900	1.54000	0
14/06/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.83800	1.80000	0
14/06/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01700	0.01800	0
14/06/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.79000	1.75200	0
14/06/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01900	0.02000	0
14/06/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.74200	1.70500	0
14/06/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.02100	0.02300	0
14/06/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.69400	1.65700	0
14/06/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02300	0.02500	0
14/06/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.59900	1.56200	0
14/06/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02800	0.03000	0
14/06/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	1.20900	1.19000	0
14/06/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.50500	1.46900	0
14/06/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.03400	0.03700	0
14/06/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.45800	1.42200	0
14/06/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.03700	0.04000	0
14/06/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	1.05900	1.04000	0
14/06/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	1.00900	0.99000	0
14/06/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.31900	1.28500	0
14/06/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.04800	0.05300	0
14/06/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	0.90900	0.89000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.85900	0.84000	0
14/06/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.18400	1.15100	0
14/06/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.06300	0.06900	0
14/06/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.75900	0.74000	0
14/06/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	0.65900	0.64000	0
14/06/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.60900	0.59000	0
14/06/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.55900	0.54000	0
14/06/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.93700	0.91000	0
14/06/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.11600	0.12800	0
14/06/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.90000	0.87300	0
14/06/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.12900	0.14100	0
14/06/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.86300	0.83800	0
14/06/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.14200	0.15600	0
14/06/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.82800	0.80300	0
14/06/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.15700	0.17100	0
14/06/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.76000	0.73700	0
14/06/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.18900	0.20500	0
14/06/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.20900	0.19200	0
14/06/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00000	0.00300	0
14/06/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.69500	0.67500	0
14/06/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.22400	0.24300	0
14/06/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.66400	0.64500	0
14/06/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.24300	0.26300	0
14/06/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.41600	0.40600	0
14/06/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.19100	0.22000	1,500
14/06/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.00900	0.03700	0
14/06/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00000	0.04800	0
14/06/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.57800	0.56200	0
14/06/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.30700	0.33000	0
14/06/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.00000	0.01100	0
14/06/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.09100	0.12200	0
14/06/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.00000	0.00600	0
14/06/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.14100	0.16700	0
14/06/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.50000	0.48800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.37900	0.40600	0
14/06/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.00000	0.00200	0
14/06/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.24100	0.26300	0
14/06/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.34100	0.36100	0
14/06/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.58600	0.57800	0
14/06/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.51900	0.55000	0
14/06/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.56400	0.55900	0
14/06/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.54700	0.58100	0
14/06/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.54500	0.54100	0
14/06/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.57800	0.61300	0
14/06/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.36500	0.35700	0
14/06/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.59400	0.62500	0
14/06/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.34900	0.34300	0
14/06/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.62800	0.66100	0
14/06/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.33500	0.32900	0
14/06/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.66400	0.69700	0
14/06/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.30800	0.30200	0
14/06/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.73700	0.77000	0
14/06/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.79100	0.81100	0
14/06/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.28300	0.27900	0
14/06/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.81200	0.84700	0
14/06/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.27200	0.26800	0
14/06/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.85100	0.88600	0
14/06/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.26100	0.25700	60
14/06/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.89000	0.92500	0
14/06/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.99100	1.01100	0
14/06/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.24100	0.23800	0
14/06/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.97000	1.00600	0
14/06/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	1.09100	1.11100	0
14/06/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.08600	0.08800	2,530
14/06/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.06100	1.10200	0
14/06/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.21500	0.21200	0
14/06/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.09400	1.13000	0
14/06/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	1.24100	1.26100	0
14/06/2010	€ / R On 14-June-10	10.70	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
14/06/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	1.34100	1.36100	0
14/06/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	1.39100	1.41100	0
14/06/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	1.44100	1.46100	0
14/06/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.17200	0.17100	0
14/06/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.35100	1.38900	0
14/06/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.16600	0.16500	0
14/06/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.39500	1.43300	0
14/06/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.16000	0.15900	0
14/06/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.43900	1.47700	0
14/06/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.15500	0.15400	0
14/06/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.48400	1.52200	0
14/06/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.14500	0.14400	0
14/06/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.57400	1.61200	0
14/06/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	1.79100	1.81100	0
14/06/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.13500	0.13500	0
14/06/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.66400	1.70300	0
14/06/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.13100	0.13100	0
14/06/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.71000	1.74900	0
14/06/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	1.94100	1.96100	0
14/06/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	1.99100	2.01100	0
14/06/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.11900	0.11900	0
14/06/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.84800	1.88700	0
14/06/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	2.09100	2.11100	0
14/06/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	2.14100	2.16100	0
14/06/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.10900	0.10900	0
14/06/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.98800	2.02700	0
14/06/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	2.24100	2.26100	0
14/06/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.02600	0.02700	0
14/06/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.16600	2.20600	0
14/06/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	2.34100	2.36100	0
14/06/2010	€ / R On 14-June-10	11.75	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
14/06/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	2.39100	2.41100	0
14/06/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	2.44100	2.46100	0
14/06/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.09000	0.09000	0
14/06/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.26900	2.30800	0
14/06/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08700	0.08700	0
14/06/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.31600	2.35500	0
14/06/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08400	0.08400	0
14/06/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.36300	2.40200	0
14/06/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08100	0.08200	0
14/06/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.41000	2.45000	0
14/06/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07900	0.07900	0
14/06/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.45800	2.49700	0
14/06/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07600	0.07700	0
14/06/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.50500	2.54500	0
14/06/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	2.79100	2.81100	0
14/06/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07200	0.07200	0
14/06/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.60100	2.64000	0
14/06/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06900	0.07000	0
14/06/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.64800	2.68800	0
14/06/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06300	0.06400	0
14/06/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.79200	2.83200	0
14/06/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.05800	0.05800	0
14/06/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.93700	2.97600	0
14/06/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.04900	0.04900	0
14/06/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.22800	3.26700	0
14/06/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.04600	0.04700	0
14/06/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.32500	3.36500	0
14/06/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	3.94100	3.96100	0
14/06/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	3.99100	4.01100	0
14/06/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	4.04100	4.06100	0
14/06/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	4.09100	4.11100	0
14/06/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	4.14100	4.16100	0
14/06/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	4.19100	4.21100	0
14/06/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	4.24100	4.26100	0
14/06/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	4.34100	4.36100	0
14/06/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	4.39100	4.41100	0
14/06/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	4.44100	4.46100	0
14/06/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02600	0.02700	0
14/06/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.20500	4.24500	0
14/06/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02500	0.02500	0
14/06/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.25400	4.29300	0
14/06/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02400	0.02400	0
14/06/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.30300	4.34200	0
14/06/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02200	0.02300	0
14/06/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.35100	4.39100	0
14/06/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02000	0.02000	0
14/06/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.44900	4.48800	0
14/06/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	4.79100	4.81100	0
14/06/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01800	0.01800	0
14/06/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.54700	4.58600	0
14/06/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01700	0.01700	0
14/06/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.59600	4.63500	0
14/06/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.01400	0.01400	0
14/06/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.74300	4.78200	0
14/06/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.01200	0.01200	0
14/06/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.89100	4.93000	0
14/06/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00800	0.00800	0
14/06/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.18700	5.22600	0
14/06/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00700	0.00700	0
14/06/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.28600	5.32500	0
14/06/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	5.94100	5.96100	0
14/06/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	5.99100	6.01100	0
14/06/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	6.04100	6.06100	0
14/06/2010	€ / R On 14-June-10	15.45	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
14/06/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	6.09100	6.11100	0
14/06/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	6.14100	6.16100	0
14/06/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	6.19100	6.21100	0
14/06/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	6.24100	6.26100	0
14/06/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	6.34100	6.36100	0
14/06/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	6.39100	6.41100	0
14/06/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	6.44100	6.46100	0
14/06/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00300	0
14/06/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.18100	6.22100	0
14/06/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.23100	6.27000	0
14/06/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.28100	6.32000	0
14/06/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.33100	6.37000	0
14/06/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.43100	6.47000	0
14/06/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	6.79100	6.81100	0
14/06/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.53100	6.57000	0
14/06/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.58100	6.62000	0
14/06/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.73100	6.77000	0
14/06/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.88100	6.92000	0
14/06/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00200	0.00200	0
14/06/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.18100	7.22000	0
14/06/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00200	0
14/06/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.28000	7.32000	0
14/06/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	7.94100	7.96100	0
14/06/2010	€ / R On 14-June-10	17.35	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
14/06/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	7.99100	8.01100	0
14/06/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	8.04100	8.06100	0
14/06/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	8.09100	8.11100	0
14/06/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	8.14100	8.16100	0
14/06/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	8.19100	8.21100	0
14/06/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	8.24100	8.26100	0
14/06/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	8.34100	8.36100	0
14/06/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	8.39100	8.41100	0
14/06/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	8.44100	8.46100	0
14/06/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.18000	8.21900	0
14/06/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.23000	8.26900	0
14/06/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.28000	8.31900	0
14/06/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.33000	8.36900	0
14/06/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.43000	8.46900	0
14/06/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	8.79100	8.81100	0
14/06/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.53000	8.56900	0
14/06/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.58000	8.61900	0
14/06/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
14/06/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.73000	8.76900	0
14/06/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.87900	8.91800	0
14/06/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.17900	9.21800	0
14/06/2010	€ / R On 13-December-10	18.95	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
14/06/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.27900	9.31800	0
14/06/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	9.94100	9.96100	0
14/06/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	9.99100	10.01100	0
14/06/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	10.04100	10.06100	0
14/06/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	10.09100	10.11100	0
14/06/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	10.14100	10.16100	0
14/06/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	10.19100	10.21100	0
14/06/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	10.24100	10.26100	0
14/06/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	10.34100	10.36100	0
14/06/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	10.39100	10.41100	0
14/06/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	10.44100	10.46100	0
14/06/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.17900	10.21800	0
14/06/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.22900	10.26800	0
14/06/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.27900	10.31800	0
14/06/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.32900	10.36800	0
14/06/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.42900	10.46800	0
14/06/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	10.79100	10.81100	0
14/06/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.52900	10.56800	0
14/06/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.57900	10.61800	0
14/06/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.72900	10.76800	0
14/06/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.87900	10.91800	0
14/06/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.17900	11.21800	0
14/06/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.27900	11.31800	0
14/06/2010	AU\$ / R On 13-December-10			Foreign Exchange Future	6.66140	6.61100	8,639
14/06/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.10400	4.05800	0
14/06/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.05400	4.00800	0
14/06/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.00400	3.95800	0
14/06/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	3.95400	3.90800	0
14/06/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	3.85400	3.80800	0
14/06/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.80400	3.75800	0
14/06/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.75400	3.70800	0
14/06/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.70400	3.65800	0
14/06/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.65400	3.60800	0
14/06/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.60400	3.55800	0
14/06/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.55400	3.50800	0
14/06/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.50400	3.45800	0
14/06/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.45400	3.40800	0
14/06/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.40400	3.35800	0
14/06/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.35400	3.30800	0
14/06/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.10400	3.05800	0
14/06/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.05400	3.00800	0
14/06/2010	AU\$ / R On 14-June-10	3.55	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
14/06/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.00400	2.95800	0
14/06/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	2.95400	2.90800	0
14/06/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	2.85400	2.80800	0
14/06/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.80400	2.75800	0
14/06/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.75400	2.70800	0
14/06/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.70400	2.65800	0
14/06/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.65400	2.60800	0
14/06/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.60400	2.55800	0
14/06/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.55400	2.50800	0
14/06/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.50400	2.45800	0
14/06/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.45400	2.40800	0
14/06/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.40400	2.35800	0
14/06/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.35400	2.30800	0
14/06/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.10400	2.05800	0
14/06/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.05400	2.00800	0
14/06/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.00400	1.95800	0
14/06/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	1.95400	1.90800	0
14/06/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	1.85400	1.80800	0
14/06/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	1.80400	1.75800	0
14/06/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.75400	1.70800	0
14/06/2010	AU\$ / R On 14-June-10	4.85	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
14/06/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.70400	1.65800	0
14/06/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.65400	1.60800	0
14/06/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.60400	1.55800	0
14/06/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.55400	1.50800	0
14/06/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.50400	1.45800	0
14/06/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.45400	1.40800	0
14/06/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.40400	1.35800	0
14/06/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.35400	1.30800	0
14/06/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.10400	1.05800	0
14/06/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.05400	1.00800	0
14/06/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.00400	0.95800	0
14/06/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	0.95400	0.90800	0
14/06/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	0.85400	0.80800	0
14/06/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	0.80400	0.75800	0
14/06/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.75400	0.70800	0
14/06/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.70400	0.65800	0
14/06/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.65400	0.60800	0
14/06/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.60400	0.55800	0
14/06/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.55400	0.50800	0
14/06/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.50400	0.45800	0
14/06/2010	AU\$ / R On 14-June-10	6.10	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
14/06/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.45400	0.40800	0
14/06/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.40400	0.35800	0
14/06/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.35400	0.30800	0
14/06/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.10400	0.06900	0
14/06/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.00000	0.01100	0
14/06/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.05400	0.03400	0
14/06/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00000	0.02600	0
14/06/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.00400	0.01500	0
14/06/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00000	0.05700	0
14/06/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.00000	0.00600	0
14/06/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.04600	0.09800	0
14/06/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.00000	0.00300	0
14/06/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.09600	0.14500	0
14/06/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.00000	0.00100	0
14/06/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.14600	0.19300	0
14/06/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.19600	0.24200	0
14/06/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.24600	0.29200	0
14/06/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.21400	0.20100	0
14/06/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.45300	0.49000	0
14/06/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.20000	0.18800	200
14/06/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.48900	0.52700	0
14/06/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.39600	0.44200	0
14/06/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.44600	0.49200	0
14/06/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.49600	0.54200	0
14/06/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.54600	0.59200	0
14/06/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.59600	0.64200	0
14/06/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.64600	0.69200	0
14/06/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.89600	1.94200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.94600	1.99200	0
14/06/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.99600	2.04200	0
14/06/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	2.04600	2.09200	0
14/06/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	2.14600	2.19200	0
14/06/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.19600	2.24200	0
14/06/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.24600	2.29200	0
14/06/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.29600	2.34200	0
14/06/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.34600	2.39200	0
14/06/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.39600	2.44200	0
14/06/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.44600	2.49200	0
14/06/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.49600	2.54200	0
14/06/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.54600	2.59200	0
14/06/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.59600	2.64200	0
14/06/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.64600	2.69200	0
14/06/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.89600	3.94200	0
14/06/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.94600	3.99200	0
14/06/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.99600	4.04200	0
14/06/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	4.04600	4.09200	0
14/06/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	4.14600	4.19200	0
14/06/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.19600	4.24200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.24600	4.29200	0
14/06/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.29600	4.34200	0
14/06/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.34600	4.39200	0
14/06/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.39600	4.44200	0
14/06/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.44600	4.49200	0
14/06/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.49600	4.54200	0
14/06/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.54600	4.59200	0
14/06/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.59600	4.64200	0
14/06/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.64600	4.69200	0
14/06/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.89600	5.94200	0
14/06/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.94600	5.99200	0
14/06/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.99600	6.04200	0
14/06/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	6.04600	6.09200	0
14/06/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	6.14600	6.19200	0
14/06/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.19600	6.24200	0
14/06/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.24600	6.29200	0
14/06/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.29600	6.34200	0
14/06/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.34600	6.39200	0
14/06/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.39600	6.44200	0
14/06/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.44600	6.49200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.49600	6.54200	0
14/06/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.54600	6.59200	0
14/06/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.59600	6.64200	0
14/06/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.64600	6.69200	0
14/06/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.89600	7.94200	0
14/06/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.94600	7.99200	0
14/06/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.99600	8.04200	0
14/06/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	8.04600	8.09200	0
14/06/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	8.14600	8.19200	0
14/06/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.19600	8.24200	0
14/06/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.24600	8.29200	0
14/06/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.29600	8.34200	0
14/06/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.34600	8.39200	0
14/06/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.39600	8.44200	0
14/06/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.44600	8.49200	0
14/06/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.49600	8.54200	0
14/06/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.54600	8.59200	0
14/06/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.59600	8.64200	0
14/06/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.64600	8.69200	0
14/06/2010	CAD/ R On 13-September-10			Foreign Exchange Future	7.57240	7.55490	75
14/06/2010	CAD/ R On 14-June-10	7.25	C	Foreign Exchange Future	0.20400	0.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	CAD/ R On 14-June-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	CAD/ R On 14-June-10	7.30	C	Foreign Exchange Future	0.15400	0.14800	0
14/06/2010	CAD/ R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/06/2010	CAD/ R On 14-June-10	7.35	C	Foreign Exchange Future	0.10400	0.10000	0
14/06/2010	CAD/ R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00200	0
14/06/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.20600	0.20400	0
14/06/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.13400	0.14900	0
<b>Futures Open Interest</b>							<b>292,708.00</b>
<b>Options Open Interest</b>							<b>96,375.00</b>
<b>Total</b>							<b>389,083.00</b>