



Currency Futures & Options Weekly Statistics

From: 21/06/2010 To: 22/06/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.91700	7.95290	900
21/06/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.65000	4.68200	0
21/06/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.89000	3.92100	0
21/06/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.84000	3.87100	0
21/06/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.79000	3.82100	0
21/06/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.85000	3.88200	0
21/06/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.80000	3.83200	0
21/06/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.75000	3.78200	0
21/06/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.70000	3.73200	0
21/06/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.65000	3.68200	0
21/06/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.60000	3.63200	0
21/06/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.55000	3.58200	0
21/06/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.50000	3.53200	0
21/06/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.45000	3.48200	0
21/06/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.40000	3.43200	0
21/06/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.35000	3.38200	0
21/06/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.30000	3.33200	0
21/06/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.25000	3.28200	0
21/06/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.20000	3.23200	0
21/06/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.89000	2.92100	0
21/06/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.84000	2.87100	0
21/06/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.79000	2.82100	0
21/06/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.85100	2.88300	0
21/06/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.80100	2.83300	0
21/06/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.75100	2.78300	0
21/06/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.70100	2.73300	0
21/06/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.65100	2.68300	0
21/06/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.60100	2.63300	0
21/06/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.55100	2.58400	0
21/06/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
21/06/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.50100	2.53400	0
21/06/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
21/06/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.45200	2.48400	0
21/06/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
21/06/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.40200	2.43400	0
21/06/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00200	0.00200	0
21/06/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.35200	2.38400	0
21/06/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00200	0.00200	0
21/06/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.30200	2.33500	0
21/06/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.25300	2.28500	0
21/06/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00300	0.00300	0
21/06/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.20300	2.23500	0
21/06/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
21/06/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.89000	1.92200	0
21/06/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
21/06/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.84000	1.87200	0
21/06/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
21/06/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.79100	1.82200	0
21/06/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.85600	1.88800	0
21/06/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00600	0.00600	0
21/06/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.80700	1.83900	0
21/06/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00700	0
21/06/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.75700	1.79000	0
21/06/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00700	0.00800	0
21/06/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.70800	1.74100	0
21/06/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00800	0.00900	0
21/06/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.65900	1.69200	0
21/06/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00900	0.01000	0
21/06/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.61000	1.64300	0
21/06/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01000	0.01100	0
21/06/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.56100	1.59400	0
21/06/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01100	0.01200	0
21/06/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.51200	1.54600	0
21/06/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01200	0.01400	0
21/06/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.46400	1.49700	0
21/06/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01400	0.01500	0
21/06/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.41500	1.44900	0
21/06/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01500	0.01700	0
21/06/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.36700	1.40100	0
21/06/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01700	0.01900	0
21/06/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.31800	1.35300	0
21/06/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01800	0.02100	0
21/06/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.27000	1.30500	0
21/06/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.02000	0.02300	0
21/06/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.22300	1.25800	0
21/06/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02300	0.02600	0
21/06/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.90100	0.93300	0
21/06/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.85400	0.88700	0
21/06/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01400	0.01600	0
21/06/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.80800	0.84100	0
21/06/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01800	0.02000	0
21/06/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.90500	0.93900	0
21/06/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05500	0.05700	0
21/06/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.86400	0.89800	0
21/06/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06400	0.06600	0
21/06/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.82400	0.85800	0
21/06/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07400	0.07600	0
21/06/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.78400	0.81900	0
21/06/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08400	0.08700	0
21/06/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.74600	0.78100	0
21/06/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.09600	0.09900	0
21/06/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.70900	0.74400	0
21/06/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.10900	0.11200	0
21/06/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.67400	0.70800	0
21/06/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12400	0.12600	0
21/06/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.63900	0.67300	0
21/06/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.13900	0.14100	0
21/06/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.60500	0.64000	0
21/06/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15500	0.15800	0
21/06/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.57300	0.60700	0
21/06/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.17300	0.17500	0
21/06/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.54200	0.57600	0
21/06/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.19200	0.19400	0
21/06/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.79300	0.83200	0
21/06/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.27600	0.27900	0
21/06/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.76500	0.80400	0
21/06/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.29800	0.30100	0
21/06/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.73700	0.77600	0
21/06/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.32000	0.32300	0
21/06/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.23000	0.25700	100
21/06/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.24000	0.23600	0
21/06/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.21100	0.23600	0
21/06/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.27100	0.26500	0
21/06/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.19300	0.21800	0
21/06/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.30300	0.29700	0
21/06/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.17700	0.20100	1,200
21/06/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.33700	0.33000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.32100	0.34800	0
21/06/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.42100	0.41600	0
21/06/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.30500	0.33100	10
21/06/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.45500	0.44900	0
21/06/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.28900	0.31400	500
21/06/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.48900	0.48200	0
21/06/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.40500	0.43500	0
21/06/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.54700	0.54300	0
21/06/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.38900	0.41800	0
21/06/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.58100	0.57600	0
21/06/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.37400	0.40200	340
21/06/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.61600	0.61000	0
21/06/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.23400	0.25700	0
21/06/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.63400	0.62500	0
21/06/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.22300	0.24400	4,400
21/06/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.67300	0.66200	0
21/06/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.21200	0.23200	0
21/06/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.71200	0.70000	0
21/06/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.20100	0.22100	1,000
21/06/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.75100	0.73900	0
21/06/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.19200	0.21100	0
21/06/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.79200	0.77900	0
21/06/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.18300	0.20100	0
21/06/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.83300	0.81900	0
21/06/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.17400	0.19200	0
21/06/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.87400	0.86000	0
21/06/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.16600	0.18300	0
21/06/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.91600	0.90100	0
21/06/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.26400	0.28600	30,000
21/06/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.95600	0.94400	0
21/06/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.15100	0.16700	0
21/06/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.00100	0.98500	0
21/06/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.14500	0.16000	1,000
21/06/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.04500	1.02800	0
21/06/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.04000	0.05000	3,000
21/06/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.15000	1.12900	0
21/06/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.02700	0.03500	500
21/06/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.43700	1.41400	0
21/06/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.09900	0.11000	0
21/06/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.44900	1.42800	0

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21/06/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.09600	0.10600	500
21/06/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.49600	1.47400	0
21/06/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.02300	0.02900	0
21/06/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.58300	1.55800	0
21/06/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.08900	0.09800	0
21/06/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.58900	1.56600	0
21/06/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.01900	0.02500	0
21/06/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.72900	1.70400	0
21/06/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.07200	0.08000	0
21/06/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.87200	1.84800	0
21/06/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.07000	0.07700	0
21/06/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.92000	1.89500	0
21/06/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.01200	0.01600	0
21/06/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.12200	2.09500	0
21/06/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.01100	0.01500	0
21/06/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.17100	2.14400	0
21/06/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.01000	0.01400	0
21/06/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.22000	2.19300	0
21/06/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.05600	0.06300	0
21/06/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.20600	2.18100	0
21/06/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.05400	0.06100	0
21/06/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.25400	2.22900	0
21/06/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.05200	0.05800	0
21/06/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.30200	2.27600	0
21/06/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.05000	0.05600	300
21/06/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.35000	2.32400	0
21/06/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.04800	0.05400	0
21/06/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.39800	2.37200	0
21/06/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.04600	0.05200	0
21/06/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.44600	2.42000	0
21/06/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.04400	0.05000	0
21/06/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.49400	2.46800	0
21/06/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04300	0.04800	0
21/06/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.54300	2.51600	0
21/06/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04100	0.04700	0
21/06/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.59100	2.56500	0
21/06/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03900	0.04500	0
21/06/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.63900	2.61300	0
21/06/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.03800	0.04300	0
21/06/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.68800	2.66100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.03700	0.04200	0
21/06/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.73700	2.71000	0
21/06/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.03500	0.04000	0
21/06/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.78500	2.75800	0
21/06/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08100	0.08900	30,000
21/06/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.77300	2.74700	0
21/06/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02300	0.02700	0
21/06/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.37300	3.34500	0
21/06/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.11000	4.07900	0
21/06/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.16000	4.12900	0
21/06/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.21000	4.17900	0
21/06/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01300	0.01600	0
21/06/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.16300	4.13400	0
21/06/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01200	0.01500	0
21/06/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.21200	4.18300	0
21/06/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01200	0.01400	0
21/06/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.26200	4.23200	0
21/06/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01100	0.01300	0
21/06/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.31100	4.28100	0
21/06/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01000	0.01300	0
21/06/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.36000	4.33100	0
21/06/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01000	0.01200	0
21/06/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.41000	4.38000	0
21/06/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00900	0.01100	0
21/06/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.45900	4.42900	0
21/06/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00800	0.01000	0
21/06/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.50800	4.47800	0
21/06/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00800	0.01000	0
21/06/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.55800	4.52800	0
21/06/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00700	0.00900	0
21/06/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.60700	4.57700	0
21/06/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00700	0.00800	0
21/06/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.65700	4.62600	0
21/06/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00600	0.00800	0
21/06/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.70600	4.67600	0
21/06/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00600	0.00700	0
21/06/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.75600	4.72500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00600	0.00700	0
21/06/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.80600	4.77500	0
21/06/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00200	0.00300	0
21/06/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.35200	5.32100	0
21/06/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.11000	6.07900	0
21/06/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.16000	6.12900	0
21/06/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.21000	6.17900	0
21/06/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.15100	6.11900	0
21/06/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.20100	6.16900	0
21/06/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.25100	6.21900	0
21/06/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.30100	6.26900	0
21/06/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.35100	6.31900	0
21/06/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.40100	6.36900	0
21/06/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.45100	6.41900	0
21/06/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.50100	6.46900	0
21/06/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.55100	6.51900	0
21/06/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.60100	6.56900	0
21/06/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.65100	6.61900	0
21/06/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.70100	6.66900	0
21/06/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.75100	6.71900	0
21/06/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.80100	6.76900	0
21/06/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00100	0
21/06/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.35000	7.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.11000	8.07900	0
21/06/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.16000	8.12900	0
21/06/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.21000	8.17900	0
21/06/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.15000	8.11800	0
21/06/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.20000	8.16800	0
21/06/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.25000	8.21800	0
21/06/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.30000	8.26800	0
21/06/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.35000	8.31800	0
21/06/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.40000	8.36800	0
21/06/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.45000	8.41800	0
21/06/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.50000	8.46800	0
21/06/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.55000	8.51800	0
21/06/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.60000	8.56800	0
21/06/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.65000	8.61800	0
21/06/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.70000	8.66800	0
21/06/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.75000	8.71800	0
21/06/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.80000	8.76800	0
21/06/2010	£ / R On 14-March-11			Foreign Exchange Future	11.56970	11.61800	500
21/06/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.59100	0.62200	0
21/06/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.77100	0.75400	0
21/06/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.57400	0.60500	0
21/06/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.80400	0.78700	0
21/06/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.55800	0.58800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.83800	0.82000	0
21/06/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.35000	0.37600	0
21/06/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.84000	0.82100	0
21/06/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.06500	0.07200	0
21/06/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.51900	1.48300	0
21/06/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.06100	0.06900	0
21/06/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.56500	1.53000	0
21/06/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.05900	0.06600	0
21/06/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.61300	1.57700	0
21/06/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08470	0.08540	0
21/06/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.00989	0.01049	0
21/06/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00119	0.00109	0
21/06/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00356	0.00391	0
21/06/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00306	0.00281	0
21/06/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00460	0.00494	0
21/06/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00590	0.00554	0
21/06/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00222	0.00240	0
21/06/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01352	0.01300	0
21/06/2010	€ / R On 14-March-11			Foreign Exchange Future	9.68060	9.73240	600
21/06/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.70600	1.75400	0
21/06/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01500	0.01500	0
21/06/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.65700	1.70500	0
21/06/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01600	0.01600	0
21/06/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.60800	1.65700	0
21/06/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01700	0.01800	0
21/06/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.56000	1.60900	0
21/06/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01900	0.02000	0
21/06/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.46400	1.51200	0
21/06/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02300	0.02300	0
21/06/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.36800	1.41700	0
21/06/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02700	0.02800	0
21/06/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.32000	1.36900	0
21/06/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02900	0.03000	0
21/06/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.17900	1.22800	0
21/06/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.03800	0.03900	0
21/06/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.04000	1.09000	0
21/06/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.04900	0.05100	0
21/06/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.79800	0.84400	0
21/06/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.10700	0.10500	0
21/06/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.76200	0.80700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.12100	0.11800	0
21/06/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.72600	0.77100	0
21/06/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.13500	0.13200	0
21/06/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.69100	0.73500	0
21/06/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.15000	0.14600	0
21/06/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.62400	0.66800	0
21/06/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.18300	0.17900	0
21/06/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.56200	0.60500	0
21/06/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.22100	0.21600	0
21/06/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.53300	0.57500	0
21/06/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.24200	0.23600	0
21/06/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.29800	0.33800	0
21/06/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.19800	0.19300	1,500
21/06/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.45100	0.49200	0
21/06/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.31000	0.30300	0
21/06/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.38000	0.41800	0
21/06/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.38900	0.37900	0
21/06/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.46500	0.50500	0
21/06/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.53400	0.52300	0
21/06/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.44800	0.48700	0
21/06/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.56700	0.55500	0
21/06/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.43200	0.46900	0
21/06/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.60100	0.58700	0
21/06/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.26900	0.29800	0
21/06/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.62800	0.60900	0
21/06/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.25700	0.28400	0
21/06/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.66600	0.64500	0
21/06/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.24500	0.27200	0
21/06/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.70400	0.68300	0
21/06/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.22300	0.24800	0
21/06/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.78200	0.75900	0
21/06/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.20400	0.22800	0
21/06/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.86300	0.83900	0
21/06/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.19500	0.21800	0
21/06/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.90400	0.87900	0
21/06/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.18700	0.20900	60
21/06/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.94600	0.92000	0
21/06/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.17100	0.19200	0
21/06/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	1.03000	1.00300	0
21/06/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.04700	0.06100	2,530

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.14700	1.11600	0
21/06/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.15200	0.17000	0
21/06/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.16100	1.13100	0
21/06/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.12000	0.13600	0
21/06/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.42900	1.39700	0
21/06/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.11600	0.13100	0
21/06/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.47500	1.44200	0
21/06/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.11200	0.12700	0
21/06/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.52100	1.48800	0
21/06/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.10800	0.12200	0
21/06/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.56700	1.53300	0
21/06/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.10100	0.11400	0
21/06/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.66000	1.62500	0
21/06/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.09500	0.10700	0
21/06/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.75400	1.71800	0
21/06/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.09200	0.10400	0
21/06/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.80100	1.76500	0
21/06/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.08400	0.09500	0
21/06/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.94300	1.90600	0
21/06/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.07700	0.08700	0
21/06/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.08600	2.04800	0
21/06/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.01100	0.01700	0
21/06/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.27600	2.23700	0
21/06/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06100	0.07000	0
21/06/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.37000	2.33100	0
21/06/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.05900	0.06800	0
21/06/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.41800	2.37900	0
21/06/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.05600	0.06600	0
21/06/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.46500	2.42700	0
21/06/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.05400	0.06300	0
21/06/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.51300	2.47400	0
21/06/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.05300	0.06100	0
21/06/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.56200	2.52200	0
21/06/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.05100	0.05900	0
21/06/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.61000	2.57000	0
21/06/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.04700	0.05500	0
21/06/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.70600	2.66600	0
21/06/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.04600	0.05300	0
21/06/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.75500	2.71400	0
21/06/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.04100	0.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.90000	2.85900	0
21/06/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.03700	0.04400	0
21/06/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.04600	3.00500	0
21/06/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.03100	0.03700	0
21/06/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.34000	3.29800	0
21/06/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.02900	0.03500	0
21/06/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.43800	3.39600	0
21/06/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01500	0.01800	0
21/06/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.32400	4.27900	0
21/06/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01400	0.01700	0
21/06/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.37300	4.32800	0
21/06/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01300	0.01600	0
21/06/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.42200	4.37700	0
21/06/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01200	0.01500	0
21/06/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.47100	4.42600	0
21/06/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01100	0.01400	0
21/06/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.57000	4.52500	0
21/06/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01000	0.01200	0
21/06/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.66900	4.62300	0
21/06/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00900	0.01100	0
21/06/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.71800	4.67200	0
21/06/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00700	0.00900	0
21/06/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.86600	4.82000	0
21/06/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00600	0.00800	0
21/06/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.01500	4.96900	0
21/06/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00400	0.00500	0
21/06/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.31300	5.26600	0
21/06/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00400	0.00500	0
21/06/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.41300	5.36600	0
21/06/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00200	0
21/06/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.31000	6.26300	0
21/06/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00200	0
21/06/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.36000	6.31300	0
21/06/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.41000	6.36200	0
21/06/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.46000	6.41200	0
21/06/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.56000	6.51200	0
21/06/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.66000	6.61200	0
21/06/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.71000	6.66200	0
21/06/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.86000	6.81200	0
21/06/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.01000	6.96200	0
21/06/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.31000	7.26200	0
21/06/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
21/06/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.41000	7.36200	0
21/06/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00100	0
21/06/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.30900	8.26200	0
21/06/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00100	0
21/06/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.35900	8.31200	0
21/06/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.40900	8.36100	0
21/06/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.45900	8.41100	0
21/06/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.55900	8.51100	0
21/06/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.65900	8.61100	0
21/06/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.70900	8.66100	0
21/06/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.85900	8.81100	0
21/06/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.00900	8.96100	0
21/06/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.30900	9.26100	0
21/06/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.40900	9.36100	0
21/06/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.30900	10.26100	0
21/06/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.35900	10.31100	0
21/06/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.40900	10.36100	0
21/06/2010	€ / R On 13-December-10	20.00	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
21/06/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.45900	10.41100	0
21/06/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.55900	10.51100	0
21/06/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.65900	10.61100	0
21/06/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.70900	10.66100	0
21/06/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.85900	10.81100	0
21/06/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.00900	10.96100	0
21/06/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.30900	11.26100	0
21/06/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.40900	11.36100	0
21/06/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.66540	6.61480	0
21/06/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.33700	0.33400	0
21/06/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.32200	0.36900	0
21/06/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.31600	0.31600	0
21/06/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.35100	0.40100	0
21/06/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.29800	0.29900	0
21/06/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.38300	0.43400	0
21/06/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.17700	0.17800	0
21/06/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.43200	0.48700	0
21/06/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.16400	0.16600	200
21/06/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.46900	0.52500	0
21/06/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.54210	7.53090	0
21/06/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.11700	0.12000	0
21/06/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.17300	0.18800	0
21/06/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.19700	0.20900	0
21/06/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.30500	0.32800	0
21/06/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.18000	0.19300	0
21/06/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.33800	0.36200	0
21/06/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.16500	0.17800	0
21/06/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.37300	0.39700	0
22/06/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.98860	7.91700	900
22/06/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.71800	4.65000	0
22/06/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.95600	3.89000	0
22/06/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.90600	3.84000	0
22/06/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.85600	3.79000	0
22/06/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.91800	3.85000	0
22/06/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.86800	3.80000	0
22/06/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.81800	3.75000	0
22/06/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.76800	3.70000	0
22/06/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.71800	3.65000	0
22/06/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.66800	3.60000	0
22/06/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.61800	3.55000	0
22/06/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.56800	3.50000	0
22/06/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.51800	3.45000	0
22/06/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.46800	3.40000	0
22/06/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.41800	3.35000	0
22/06/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.36800	3.30000	0
22/06/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.31800	3.25000	0
22/06/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.26800	3.20000	0
22/06/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.95600	2.89000	0
22/06/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.90600	2.84000	0
22/06/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.85600	2.79000	0
22/06/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.91800	2.85100	0
22/06/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.86800	2.80100	0
22/06/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.81900	2.75100	0
22/06/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00200	0.00100	0
22/06/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.76900	2.70100	0
22/06/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
22/06/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.71900	2.65100	0
22/06/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
22/06/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.66900	2.60100	0
22/06/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00200	0.00100	0
22/06/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.61900	2.55100	0
22/06/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00200	0.00100	0
22/06/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.56900	2.50100	0
22/06/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00100	0
22/06/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.51900	2.45200	0
22/06/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
22/06/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.47000	2.40200	0
22/06/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00300	0.00200	0
22/06/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.42000	2.35200	0
22/06/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00300	0.00200	0
22/06/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.37000	2.30200	0
22/06/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00300	0.00200	0
22/06/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.32000	2.25300	0
22/06/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00300	0.00300	0
22/06/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.27100	2.20300	0
22/06/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00400	0.00300	0
22/06/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.95700	1.89000	0
22/06/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.90700	1.84000	0
22/06/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00000	0
22/06/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.85700	1.79100	0
22/06/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.92300	1.85600	0
22/06/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00600	0.00600	0
22/06/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.87400	1.80700	0
22/06/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00700	0.00700	0
22/06/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.82500	1.75700	0
22/06/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00800	0.00700	0
22/06/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.77500	1.70800	0
22/06/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.72600	1.65900	0
22/06/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00900	0.00900	0
22/06/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.67700	1.61000	0
22/06/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01000	0.01000	0
22/06/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.62800	1.56100	0
22/06/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01100	0.01100	0
22/06/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.57900	1.51200	0
22/06/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01200	0.01200	0
22/06/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.53000	1.46400	0
22/06/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01300	0.01400	0
22/06/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.48100	1.41500	0
22/06/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01400	0.01500	0
22/06/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.43300	1.36700	0
22/06/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01600	0.01700	0
22/06/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.38400	1.31800	0
22/06/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01700	0.01800	0
22/06/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.33600	1.27000	0
22/06/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01900	0.02000	0
22/06/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.28800	1.22300	0
22/06/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02100	0.02300	0
22/06/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.96500	0.90100	0
22/06/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00900	0.01100	0
22/06/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.91700	0.85400	0
22/06/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01100	0.01400	0
22/06/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.87000	0.80800	0
22/06/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01400	0.01800	0
22/06/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.96300	0.90500	0
22/06/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04600	0.05500	0
22/06/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.92000	0.86400	0
22/06/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05300	0.06400	0
22/06/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.87900	0.82400	0
22/06/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.06200	0.07400	0
22/06/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.83800	0.78400	0
22/06/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07100	0.08400	0
22/06/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.79900	0.74600	0
22/06/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08200	0.09600	0
22/06/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.76000	0.70900	0
22/06/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.09300	0.10900	0
22/06/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.72200	0.67400	0
22/06/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.10500	0.12400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.68600	0.63900	0
22/06/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.11900	0.13900	0
22/06/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.65100	0.60500	0
22/06/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.13400	0.15500	0
22/06/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.61700	0.57300	0
22/06/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.15000	0.17300	0
22/06/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.58400	0.54200	0
22/06/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.16700	0.19200	0
22/06/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.83700	0.79300	0
22/06/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.24800	0.27600	0
22/06/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.80700	0.76500	0
22/06/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.26800	0.29800	0
22/06/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.77800	0.73700	0
22/06/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.28900	0.32000	0
22/06/2010	\$ / R On 13-September-10	7.60	C	Foreign Exchange Future	0.26000	0.23000	100
22/06/2010	\$ / R On 13-September-10	7.60	P	Foreign Exchange Future	0.20400	0.24000	0
22/06/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.23500	0.21100	0
22/06/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.22900	0.27100	0
22/06/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.21500	0.19300	0
22/06/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.25900	0.30300	0
22/06/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.19700	0.17700	1,200
22/06/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.29100	0.33700	0
22/06/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.34400	0.32100	0
22/06/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.37700	0.42100	0
22/06/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.32600	0.30500	10
22/06/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40900	0.45500	0
22/06/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.30800	0.28900	500
22/06/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.44100	0.48900	0
22/06/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.42800	0.40500	0
22/06/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.50000	0.54700	0
22/06/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.41100	0.38900	0
22/06/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.53300	0.58100	0
22/06/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.39500	0.37400	340
22/06/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.56700	0.61600	0
22/06/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.24900	0.23400	0
22/06/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.58200	0.63400	0
22/06/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.23700	0.22300	4,400
22/06/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.62000	0.67300	0
22/06/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.22500	0.21200	0
22/06/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.65800	0.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.21400	0.20100	1,000
22/06/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.69700	0.75100	0
22/06/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.20300	0.19200	0
22/06/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.73600	0.79200	0
22/06/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.19300	0.18300	0
22/06/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.77600	0.83300	0
22/06/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.18400	0.17400	0
22/06/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.81700	0.87400	0
22/06/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.17500	0.16600	0
22/06/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.85800	0.91600	0
22/06/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.27700	0.26400	30,000
22/06/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.89900	0.95600	0
22/06/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.15900	0.15100	0
22/06/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.94200	1.00100	0
22/06/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.15200	0.14500	1,000
22/06/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.98500	1.04500	0
22/06/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.04200	0.04000	3,000
22/06/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.08600	1.15000	0
22/06/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.02800	0.02700	500
22/06/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.37200	1.43700	0
22/06/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.10300	0.09900	0
22/06/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.38600	1.44900	0
22/06/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.09900	0.09600	500
22/06/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.43200	1.49600	0
22/06/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.02400	0.02300	0
22/06/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.51800	1.58300	0
22/06/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.09200	0.08900	0
22/06/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.52500	1.58900	0
22/06/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.02000	0.01900	0
22/06/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.66400	1.72900	0
22/06/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.07400	0.07200	0
22/06/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.80700	1.87200	0
22/06/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.07200	0.07000	0
22/06/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.85500	1.92000	0
22/06/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.01300	0.01200	0
22/06/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.05700	2.12200	0
22/06/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.01200	0.01100	0
22/06/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.10600	2.17100	0
22/06/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.01100	0.01000	0
22/06/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.15500	2.22000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.05800	0.05600	0
22/06/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.14100	2.20600	0
22/06/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.05600	0.05400	0
22/06/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.18900	2.25400	0
22/06/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.05400	0.05200	0
22/06/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.23700	2.30200	0
22/06/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.05200	0.05000	300
22/06/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.28500	2.35000	0
22/06/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.04900	0.04800	0
22/06/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.33200	2.39800	0
22/06/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.04800	0.04600	0
22/06/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.38100	2.44600	0
22/06/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.04600	0.04400	0
22/06/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.42900	2.49400	0
22/06/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04400	0.04300	0
22/06/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.47700	2.54300	0
22/06/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04200	0.04100	0
22/06/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.52500	2.59100	0
22/06/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04100	0.03900	0
22/06/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.57400	2.63900	0
22/06/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.03900	0.03800	0
22/06/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.62200	2.68800	0
22/06/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.03800	0.03700	0
22/06/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.67100	2.73700	0
22/06/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.03600	0.03500	0
22/06/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.71900	2.78500	0
22/06/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.08300	0.08100	30,000
22/06/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.70500	2.77300	0
22/06/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02400	0.02300	0
22/06/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.30700	3.37300	0
22/06/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.04400	4.11000	0
22/06/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.09400	4.16000	0
22/06/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.14400	4.21000	0
22/06/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01400	0.01300	0
22/06/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.09700	4.16300	0
22/06/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01300	0.01200	0
22/06/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.14600	4.21200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01200	0.01200	0
22/06/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.19500	4.26200	0
22/06/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01200	0.01100	0
22/06/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.24500	4.31100	0
22/06/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01100	0.01000	0
22/06/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.29400	4.36000	0
22/06/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01000	0.01000	0
22/06/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.34300	4.41000	0
22/06/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00900	0.00900	0
22/06/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.39200	4.45900	0
22/06/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00900	0.00800	0
22/06/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.44200	4.50800	0
22/06/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00800	0.00800	0
22/06/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.49100	4.55800	0
22/06/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00800	0.00700	0
22/06/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.54100	4.60700	0
22/06/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00700	0.00700	0
22/06/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.59000	4.65700	0
22/06/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00700	0.00600	0
22/06/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.64000	4.70600	0
22/06/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00600	0.00600	0
22/06/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.68900	4.75600	0
22/06/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00600	0.00600	0
22/06/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.73900	4.80600	0
22/06/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00300	0.00200	0
22/06/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.28600	5.35200	0
22/06/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.04400	6.11000	0
22/06/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.09400	6.16000	0
22/06/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.14400	6.21000	0
22/06/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.08400	6.15100	0
22/06/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.13400	6.20100	0
22/06/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.18400	6.25100	0
22/06/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.23400	6.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.28400	6.35100	0
22/06/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.33400	6.40100	0
22/06/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.38400	6.45100	0
22/06/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.43400	6.50100	0
22/06/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.48400	6.55100	0
22/06/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.53400	6.60100	0
22/06/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.58400	6.65100	0
22/06/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.63400	6.70100	0
22/06/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.68400	6.75100	0
22/06/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.73400	6.80100	0
22/06/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.28300	7.35000	0
22/06/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.04400	8.11000	0
22/06/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.09400	8.16000	0
22/06/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.14400	8.21000	0
22/06/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.08300	8.15000	0
22/06/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.13300	8.20000	0
22/06/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.18300	8.25000	0
22/06/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.23300	8.30000	0
22/06/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.28300	8.35000	0
22/06/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.33300	8.40000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.38300	8.45000	0
22/06/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.43300	8.50000	0
22/06/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.48300	8.55000	0
22/06/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.53300	8.60000	0
22/06/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.58300	8.65000	0
22/06/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.63300	8.70000	0
22/06/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.68300	8.75000	0
22/06/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.73300	8.80000	0
22/06/2010	£ / R On 14-March-11			Foreign Exchange Future	11.65800	11.56970	500
22/06/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.59800	0.59100	0
22/06/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.69000	0.77100	0
22/06/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.58000	0.57400	0
22/06/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.72200	0.80400	0
22/06/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.56300	0.55800	0
22/06/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.75500	0.83800	0
22/06/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.35800	0.35000	0
22/06/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.76400	0.84000	0
22/06/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.06300	0.06500	0
22/06/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.43600	1.51900	0
22/06/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.06000	0.06100	0
22/06/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.48300	1.56500	0
22/06/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.05700	0.05900	0
22/06/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.53000	1.61300	0
22/06/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08600	0.08470	0
22/06/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01090	0.00989	0
22/06/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00090	0.00119	0
22/06/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00405	0.00356	0
22/06/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00235	0.00306	0
22/06/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00501	0.00460	0
22/06/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00501	0.00590	0
22/06/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00238	0.00222	0
22/06/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01238	0.01352	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	€ / R On 14-March-11			Foreign Exchange Future	9.69460	9.68060	600
22/06/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.71600	1.70600	0
22/06/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01400	0.01500	0
22/06/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.66800	1.65700	0
22/06/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01600	0.01600	0
22/06/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.61900	1.60800	0
22/06/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01700	0.01700	0
22/06/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.57000	1.56000	0
22/06/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01800	0.01900	0
22/06/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.47400	1.46400	0
22/06/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02200	0.02300	0
22/06/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.37800	1.36800	0
22/06/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02600	0.02700	0
22/06/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.33000	1.32000	0
22/06/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02800	0.02900	0
22/06/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.18800	1.17900	0
22/06/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.03600	0.03800	0
22/06/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.04800	1.04000	0
22/06/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.04600	0.04900	0
22/06/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.80400	0.79800	0
22/06/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.10200	0.10700	0
22/06/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.76700	0.76200	0
22/06/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.11500	0.12100	0
22/06/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.73000	0.72600	0
22/06/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.12800	0.13500	0
22/06/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.69500	0.69100	0
22/06/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.14300	0.15000	0
22/06/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.62700	0.62400	0
22/06/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.17500	0.18300	0
22/06/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.56400	0.56200	0
22/06/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.21200	0.22100	0
22/06/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.53400	0.53300	0
22/06/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.23200	0.24200	0
22/06/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.29900	0.29800	0
22/06/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.19000	0.19800	1,500
22/06/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.45200	0.45100	0
22/06/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.30000	0.31000	0
22/06/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.37900	0.38000	0
22/06/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.37700	0.38900	0
22/06/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.46400	0.46500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.51900	0.53400	0
22/06/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.44600	0.44800	0
22/06/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.55100	0.56700	0
22/06/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.43000	0.43200	0
22/06/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.58500	0.60100	0
22/06/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.26700	0.26900	0
22/06/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.61500	0.62800	0
22/06/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.25500	0.25700	0
22/06/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.65300	0.66600	0
22/06/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.24300	0.24500	0
22/06/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.69100	0.70400	0
22/06/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.22100	0.22300	0
22/06/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.76900	0.78200	0
22/06/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.20200	0.20400	0
22/06/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.85000	0.86300	0
22/06/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.19300	0.19500	0
22/06/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.89100	0.90400	0
22/06/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.18500	0.18700	60
22/06/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.93300	0.94600	0
22/06/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.17000	0.17100	0
22/06/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	1.01800	1.03000	0
22/06/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.04600	0.04700	2,530
22/06/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.13700	1.14700	0
22/06/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.15000	0.15200	0
22/06/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.14800	1.16100	0
22/06/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.11900	0.12000	0
22/06/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.41700	1.42900	0
22/06/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.11400	0.11600	0
22/06/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.46200	1.47500	0
22/06/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.11000	0.11200	0
22/06/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.50800	1.52100	0
22/06/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.10700	0.10800	0
22/06/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.55500	1.56700	0
22/06/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.10000	0.10100	0
22/06/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.64800	1.66000	0
22/06/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.09300	0.09500	0
22/06/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.74100	1.75400	0
22/06/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.09000	0.09200	0
22/06/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.78800	1.80100	0
22/06/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.08200	0.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.93000	1.94300	0
22/06/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.07500	0.07700	0
22/06/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.07300	2.08600	0
22/06/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.01100	0.01100	0
22/06/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.26700	2.27600	0
22/06/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06000	0.06100	0
22/06/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.35800	2.37000	0
22/06/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.05800	0.05900	0
22/06/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.40600	2.41800	0
22/06/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.05500	0.05600	0
22/06/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.45300	2.46500	0
22/06/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.05300	0.05400	0
22/06/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.50100	2.51300	0
22/06/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.05200	0.05300	0
22/06/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.55000	2.56200	0
22/06/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.05000	0.05100	0
22/06/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.59800	2.61000	0
22/06/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.04600	0.04700	0
22/06/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.69400	2.70600	0
22/06/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.04500	0.04600	0
22/06/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.74300	2.75500	0
22/06/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.04000	0.04100	0
22/06/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.88800	2.90000	0
22/06/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.03600	0.03700	0
22/06/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.03400	3.04600	0
22/06/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.03000	0.03100	0
22/06/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.32800	3.34000	0
22/06/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.02800	0.02900	0
22/06/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.42600	3.43800	0
22/06/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01400	0.01500	0
22/06/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.31200	4.32400	0
22/06/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01300	0.01400	0
22/06/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.36100	4.37300	0
22/06/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01300	0.01300	0
22/06/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.41100	4.42200	0
22/06/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01200	0.01200	0
22/06/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.46000	4.47100	0
22/06/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01000	0.01100	0
22/06/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.55800	4.57000	0
22/06/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.65700	4.66900	0
22/06/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00900	0.00900	0
22/06/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.70700	4.71800	0
22/06/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00700	0.00700	0
22/06/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.85500	4.86600	0
22/06/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00600	0.00600	0
22/06/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.00400	5.01500	0
22/06/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00400	0.00400	0
22/06/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.30200	5.31300	0
22/06/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00300	0.00400	0
22/06/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.40100	5.41300	0
22/06/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.29900	6.31000	0
22/06/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.34900	6.36000	0
22/06/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.39900	6.41000	0
22/06/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.44900	6.46000	0
22/06/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.54900	6.56000	0
22/06/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.64900	6.66000	0
22/06/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.69900	6.71000	0
22/06/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.84900	6.86000	0
22/06/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.99900	7.01000	0
22/06/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.29900	7.31000	0
22/06/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/06/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.39900	7.41000	0
22/06/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.29800	8.30900	0
22/06/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.34800	8.35900	0
22/06/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.39800	8.40900	0
22/06/2010	€ / R On 13-December-10	18.00	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
22/06/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.44800	8.45900	0
22/06/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.54800	8.55900	0
22/06/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.64800	8.65900	0
22/06/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.69800	8.70900	0
22/06/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.84800	8.85900	0
22/06/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.99800	9.00900	0
22/06/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.29800	9.30900	0
22/06/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.39800	9.40900	0
22/06/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.29800	10.30900	0
22/06/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.34800	10.35900	0
22/06/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.39800	10.40900	0
22/06/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.44800	10.45900	0
22/06/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.54800	10.55900	0
22/06/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.64800	10.65900	0
22/06/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.69800	10.70900	0
22/06/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.84800	10.85900	0
22/06/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.99800	11.00900	0
22/06/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.29800	11.30900	0
22/06/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.39800	11.40900	0
22/06/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.70760	6.66540	0
22/06/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.35100	0.33700	0
22/06/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.29300	0.32200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.32900	0.31600	0
22/06/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.32100	0.35100	0
22/06/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.30800	0.29800	0
22/06/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.35000	0.38300	0
22/06/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.18400	0.17700	0
22/06/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.39900	0.43200	0
22/06/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.17000	0.16400	200
22/06/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.43500	0.46900	0
22/06/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.59210	7.54210	0
22/06/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.13400	0.11700	0
22/06/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.14100	0.17300	0
22/06/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.21200	0.19700	0
22/06/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.27000	0.30500	0
22/06/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.19400	0.18000	0
22/06/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.30200	0.33800	0
22/06/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.17800	0.16500	0
22/06/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.33600	0.37300	0
Futures Open Interest							313,842.00
Options Open Interest							111,375.00
Total							425,217.00