



Currency Futures & Options Weekly Statistics

From: 28/06/2010 To: 28/06/2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | \$ / R On 13-June-11 | | | Foreign Exchange Future | 7.98920 | 8.09160 | 900 |
| 28/06/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.71900 | 4.81900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.95800 | 4.05700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.90800 | 4.00700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.85800 | 3.95700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.91900 | 4.01900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.86900 | 3.96900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.81900 | 3.91900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.76900 | 3.86900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.71900 | 3.81900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.66900 | 3.76900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.61900 | 3.71900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.56900 | 3.66900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.51900 | 3.61900 | 0 |
| 28/06/2010 | \$ / 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 |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.47000 | 3.56900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.42000 | 3.51900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.37000 | 3.46900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.32000 | 3.41900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.27000 | 3.36900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.95800 | 3.05700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.90800 | 3.00700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.85800 | 2.95700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.92000 | 3.02000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.87000 | 2.97000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.82000 | 2.92000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.77000 | 2.87000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.72100 | 2.82000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.67100 | 2.77000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.62100 | 2.72100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.57100 | 2.67100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.52100 | 2.62100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.47100 | 2.57100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.42200 | 2.52100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.37200 | 2.47100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.32200 | 2.42100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.27200 | 2.37200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.95900 | 2.05800 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.90900 | 2.00800 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.85900 | 1.95800 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.92500 | 2.02400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.87600 | 1.97400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.00700 | 0.00500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.82600 | 1.92500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.77700 | 1.87600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.72800 | 1.82600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.00900 | 0.00700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.67900 | 1.77700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.01000 | 0.00800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.63000 | 1.72800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.01100 | 0.00900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.58100 | 1.67900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.01200 | 0.01000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.53200 | 1.63000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.48400 | 1.58100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.01500 | 0.01200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.43500 | 1.53200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.01600 | 0.01300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.38700 | 1.48300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.01800 | 0.01400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.33800 | 1.43500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.01900 | 0.01600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.29000 | 1.38600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.02100 | 0.01700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.96700 | 1.06300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.00900 | 0.00600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.92000 | 1.01400 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.01200 | 0.00700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.87300 | 0.96600 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.01500 | 0.00900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.96700 | 1.05300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.04800 | 0.03400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.92500 | 1.01000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.05600 | 0.04100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.88300 | 0.96700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.06400 | 0.04800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.84300 | 0.92500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.07400 | 0.05600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.80300 | 0.88400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.08400 | 0.06500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.76500 | 0.84300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.09600 | 0.07400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.72800 | 0.80400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.10900 | 0.08500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.69200 | 0.76600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.12300 | 0.09700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.65600 | 0.72900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.13700 | 0.11000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.62300 | 0.69300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.15400 | 0.12400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.59000 | 0.65800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.17100 | 0.13900 | 0 |
| 28/06/2010 | \$ / R On 13-June-11 | 7.40 | C | Foreign Exchange Future | 0.84700 | 0.91300 | 0 |
| 28/06/2010 | \$ / R On 13-June-11 | 7.40 | P | Foreign Exchange Future | 0.25800 | 0.22100 | 0 |
| 28/06/2010 | \$ / R On 13-June-11 | 7.45 | C | Foreign Exchange Future | 0.81700 | 0.88200 | 0 |
| 28/06/2010 | \$ / R On 13-June-11 | 7.45 | P | Foreign Exchange Future | 0.27800 | 0.24000 | 0 |
| 28/06/2010 | \$ / R On 13-June-11 | 7.50 | C | Foreign Exchange Future | 0.78900 | 0.85100 | 0 |
| 28/06/2010 | \$ / R On 13-June-11 | 7.50 | P | Foreign Exchange Future | 0.30000 | 0.25900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.60 | C | Foreign Exchange Future | 0.44400 | 0.00000 | 15,000 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.60 | P | Foreign Exchange Future | 0.27500 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 7.65 | C | Foreign Exchange Future | 0.24100 | 0.29900 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 7.65 | P | Foreign Exchange Future | 0.23300 | 0.19200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.39300 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.32400 | 0.00000 | 500 |
| 28/06/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.20200 | 0.24700 | 1,200 |
| 28/06/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.29400 | 0.24000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.35000 | 0.39900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.38100 | 0.33000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.33200 | 0.37600 | 10 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.41300 | 0.35700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.31500 | 0.35600 | 30,000 |
| 28/06/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.44600 | 0.38700 | 0 |
| 28/06/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.43700 | 0.48000 | 0 |
| 28/06/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.50700 | 0.45000 | 0 |
| 28/06/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.42000 | 0.46100 | 0 |
| 28/06/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.54000 | 0.48100 | 0 |
| 28/06/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.40300 | 0.44200 | 340 |
| 28/06/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.57300 | 0.51200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.25500 | 0.28800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.58600 | 0.51900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.24200 | 0.27400 | 4,400 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.62300 | 0.55500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.23000 | 0.26000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.66100 | 0.59100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.21800 | 0.24700 | 1,000 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.69900 | 0.62800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.20800 | 0.23500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.73900 | 0.66600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.19800 | 0.22300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.77900 | 0.70400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.18800 | 0.21200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.81900 | 0.74300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.17900 | 0.20200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.86000 | 0.78300 | 0 |
| 28/06/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.28400 | 0.31100 | 30,000 |
| 28/06/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.90400 | 0.83100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.16300 | 0.18300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.94400 | 0.86400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.15500 | 0.17500 | 1,000 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 0.98600 | 0.90600 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.04300 | 0.05200 | 3,000 |
| 28/06/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.08500 | 0.99500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.80 | C | Foreign Exchange Future | 0.13000 | 0.00000 | 15,000 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.80 | P | Foreign Exchange Future | 1.16100 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.11900 | 0.13300 | 30,000 |
| 28/06/2010 | \$ / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 1.25000 | 1.16400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | \$ / R On 13-September-10 | 9.00 | C | Foreign Exchange Future | 0.02800 | 0.03400 | 500 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.00 | P | Foreign Exchange Future | 1.37000 | 1.27700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.10500 | 0.11700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.38600 | 1.29800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.10100 | 0.11200 | 500 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.43200 | 1.34300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.02300 | 0.02700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.51500 | 1.42000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.09300 | 0.10300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.52400 | 1.43400 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.02000 | 0.02300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.66200 | 1.56600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.07500 | 0.08200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.80600 | 1.71300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.07300 | 0.07900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.85400 | 1.76000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.05400 | 1.95700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.10300 | 2.00700 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.15200 | 2.05500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.05900 | 0.06500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.14000 | 2.04600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.05600 | 0.06200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.18700 | 2.09300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.05400 | 0.05900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.23500 | 2.14000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.05200 | 0.05700 | 300 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.28300 | 2.18800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.05000 | 0.05500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.33100 | 2.23600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.04800 | 0.05200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.37900 | 2.28300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.04600 | 0.05000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.42700 | 2.33100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.04400 | 0.04800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.47500 | 2.37900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.04200 | 0.04600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.52300 | 2.42700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.04100 | 0.04400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.57200 | 2.47500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.03900 | 0.04300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.62000 | 2.52400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.03800 | 0.04100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.66900 | 2.57200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.03600 | 0.03900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.71700 | 2.62000 | 0 |
| 28/06/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.08400 | 0.08900 | 30,000 |
| 28/06/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.70400 | 2.60900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.02400 | 0.02500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.30500 | 3.20600 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.04200 | 3.94300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.09200 | 3.99300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.14200 | 4.04300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.01400 | 0.01500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.09500 | 3.99600 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.14400 | 4.04500 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.19300 | 4.09400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.24200 | 4.14400 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.29200 | 4.19300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.34100 | 4.24200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.39000 | 4.29100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.44000 | 4.34100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.48900 | 4.39000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.53900 | 4.44000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.58800 | 4.48900 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.63800 | 4.53800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.68700 | 4.58800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.73700 | 4.63800 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.28400 | 5.18400 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.04200 | 5.94300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.09200 | 5.99300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.14200 | 6.04300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.08200 | 5.98200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.13200 | 6.03200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.18200 | 6.08200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.23200 | 6.13200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.28200 | 6.18200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.33200 | 6.23200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.38200 | 6.28200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.43200 | 6.33200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.48200 | 6.38200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.53200 | 6.43200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.58200 | 6.48200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.63200 | 6.53200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.68200 | 6.58200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.73200 | 6.63200 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.28100 | 7.18100 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.04200 | 7.94300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.09200 | 7.99300 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.14200 | 8.04300 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.08100 | 7.98100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.13100 | 8.03100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.18100 | 8.08100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.23100 | 8.13100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.28100 | 8.18100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.33100 | 8.23100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.38100 | 8.28100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.43100 | 8.33100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.48100 | 8.38100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.53100 | 8.43100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.58100 | 8.48100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.63100 | 8.53100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.68100 | 8.58100 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.73100 | 8.63100 | 0 |
| 28/06/2010 | £ / R On 14-March-11 | | | Foreign Exchange Future | 11.90730 | 11.95020 | 500 |
| 28/06/2010 | £ / R On 14-March-11 | 11.75 | C | Foreign Exchange Future | 0.72200 | 0.74400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | £ / R On 14-March-11 | 11.75 | P | Foreign Exchange Future | 0.56500 | 0.54400 | 0 |
| 28/06/2010 | £ / R On 14-March-11 | 11.80 | C | Foreign Exchange Future | 0.70000 | 0.72200 | 0 |
| 28/06/2010 | £ / R On 14-March-11 | 11.80 | P | Foreign Exchange Future | 0.59300 | 0.57200 | 0 |
| 28/06/2010 | £ / R On 14-March-11 | 11.85 | C | Foreign Exchange Future | 0.67800 | 0.70000 | 0 |
| 28/06/2010 | £ / R On 14-March-11 | 11.85 | P | Foreign Exchange Future | 0.62100 | 0.60000 | 0 |
| 28/06/2010 | £ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.45200 | 0.47400 | 0 |
| 28/06/2010 | £ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 0.61100 | 0.59100 | 0 |
| 28/06/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.08900 | 0.09900 | 0 |
| 28/06/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.21500 | 1.18400 | 0 |
| 28/06/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.08400 | 0.09400 | 0 |
| 28/06/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.26000 | 1.22900 | 0 |
| 28/06/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.08000 | 0.08900 | 0 |
| 28/06/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.30600 | 1.27400 | 0 |
| 28/06/2010 | ¥ / R On 13-December-10 | | | Foreign Exchange Future | 0.08740 | 0.08840 | 0 |
| 28/06/2010 | ¥ / R On 13-December-10 | 0.08 | C | Foreign Exchange Future | 0.01217 | 0.01309 | 0 |
| 28/06/2010 | ¥ / R On 13-December-10 | 0.08 | P | Foreign Exchange Future | 0.00077 | 0.00069 | 0 |
| 28/06/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00484 | 0.00563 | 0 |
| 28/06/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00184 | 0.00153 | 0 |
| 28/06/2010 | ¥ / R On 13-December-10 | 0.09 | C | Foreign Exchange Future | 0.00580 | 0.00640 | 0 |
| 28/06/2010 | ¥ / R On 13-December-10 | 0.09 | P | Foreign Exchange Future | 0.00440 | 0.00400 | 0 |
| 28/06/2010 | ¥ / R On 13-December-10 | 0.10 | C | Foreign Exchange Future | 0.00278 | 0.00311 | 0 |
| 28/06/2010 | ¥ / R On 13-December-10 | 0.10 | P | Foreign Exchange Future | 0.01138 | 0.01071 | 0 |
| 28/06/2010 | € / R On 14-March-11 | | | Foreign Exchange Future | 9.73300 | 9.82430 | 600 |
| 28/06/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 1.75500 | 1.84300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.01400 | 0.01200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 1.70700 | 1.79400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.01600 | 0.01300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 1.65800 | 1.74500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.01700 | 0.01400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 1.61000 | 1.69600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.01900 | 0.01500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 1.51400 | 1.60000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.02300 | 0.01900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 1.41800 | 1.50300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.02700 | 0.02200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 1.37100 | 1.45500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.03000 | 0.02400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.23000 | 1.31300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.03900 | 0.03200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.09200 | 1.17300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.05100 | 0.04200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 0.84400 | 0.91200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.10300 | 0.08100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 0.80700 | 0.87300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.11600 | 0.09200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 0.77000 | 0.83500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.12900 | 0.10400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 0.73400 | 0.79700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.14300 | 0.11600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.66600 | 0.72600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.17500 | 0.14500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.60200 | 0.65800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.21100 | 0.17700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 0.57100 | 0.62600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.23000 | 0.19500 | 0 |
| 28/06/2010 | € / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.33200 | 0.38900 | 0 |
| 28/06/2010 | € / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 0.18300 | 0.15200 | 1,500 |
| 28/06/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 0.48700 | 0.53700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.29600 | 0.25600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.41100 | 0.45700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.37000 | 0.32600 | 0 |
| 28/06/2010 | € / R On 14-March-11 | 9.75 | C | Foreign Exchange Future | 0.49200 | 0.53500 | 0 |
| 28/06/2010 | € / R On 14-March-11 | 9.75 | P | Foreign Exchange Future | 0.50900 | 0.46100 | 0 |
| 28/06/2010 | € / R On 14-March-11 | 9.80 | C | Foreign Exchange Future | 0.47400 | 0.51300 | 0 |
| 28/06/2010 | € / R On 14-March-11 | 9.80 | P | Foreign Exchange Future | 0.54100 | 0.48900 | 0 |
| 28/06/2010 | € / R On 14-March-11 | 9.85 | C | Foreign Exchange Future | 0.45700 | 0.49400 | 0 |
| 28/06/2010 | € / R On 14-March-11 | 9.85 | P | Foreign Exchange Future | 0.57400 | 0.52000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.28900 | 0.31800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.59800 | 0.53700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.27600 | 0.30300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.63500 | 0.57200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.26300 | 0.28900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.67200 | 0.60800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.23900 | 0.26300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.74800 | 0.68200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.21800 | 0.24000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.82700 | 0.75900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.20900 | 0.23000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.86800 | 0.79900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.19900 | 0.22000 | 60 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | € / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 0.90800 | 0.83900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.18300 | 0.20100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.99200 | 0.92000 | 0 |
| 28/06/2010 | € / R On 13-September-10 | 10.50 | C | Foreign Exchange Future | 0.05000 | 0.06100 | 2,530 |
| 28/06/2010 | € / R On 13-September-10 | 10.50 | P | Foreign Exchange Future | 1.10100 | 1.02400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.16100 | 0.17700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 1.12000 | 1.04600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.12600 | 0.14000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 1.38500 | 1.30900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.12100 | 0.13400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 1.43000 | 1.35300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.11700 | 0.12900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 1.47600 | 1.39800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.11300 | 0.12500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 1.52200 | 1.44400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.10500 | 0.11600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.61400 | 1.53500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.09800 | 0.10800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.70700 | 1.62700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.09400 | 0.10500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.75300 | 1.67400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.08500 | 0.09500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.89400 | 1.81400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.07800 | 0.08700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 2.03700 | 1.95600 | 0 |
| 28/06/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 28/06/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 2.22700 | 2.14300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.06200 | 0.07100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 2.32100 | 2.24000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.06000 | 0.06800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 2.36900 | 2.28700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.05700 | 0.06600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 2.41600 | 2.33500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.05500 | 0.06300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 2.46400 | 2.38200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.05300 | 0.06100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 2.51200 | 2.43000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.05100 | 0.05900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 2.56000 | 2.47800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.04800 | 0.05500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 2.65700 | 2.57400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.04600 | 0.05300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.70500 | 2.62200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.04100 | 0.04800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.85000 | 2.76700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.03700 | 0.04300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.99600 | 2.91200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.03100 | 0.03500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 3.29000 | 3.20400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.02900 | 0.03300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 3.38800 | 3.30200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.01500 | 0.01800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 4.27400 | 4.18700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.01400 | 0.01700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 4.32300 | 4.23600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.01300 | 0.01600 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 4.37200 | 4.28500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.01200 | 0.01500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 4.42100 | 4.33400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 4.52000 | 4.43300 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 4.61900 | 4.53100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 4.66800 | 4.58000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.81700 | 4.72800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.96500 | 4.87700 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 5.26300 | 5.17400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 5.36300 | 5.27400 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 6.26000 | 6.17100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 6.31000 | 6.22000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 6.36000 | 6.27000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 6.41000 | 6.32000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 6.51000 | 6.42000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 6.61000 | 6.52000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 6.66000 | 6.57000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.81000 | 6.72000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.96000 | 6.87000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 7.26000 | 7.17000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 7.36000 | 7.27000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 8.25900 | 8.17000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 8.30900 | 8.21900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 8.35900 | 8.26900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 8.40900 | 8.31900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 8.50900 | 8.41900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 8.60900 | 8.51900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 8.65900 | 8.56900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.80900 | 8.71900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.95900 | 8.86900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 9.25900 | 9.16900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 9.35900 | 9.26900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 10.25900 | 10.16900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 19.90 | 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 |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 28/06/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 10.30900 | 10.21900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 10.35900 | 10.26900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 10.40900 | 10.31900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 10.50900 | 10.41900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 10.60900 | 10.51900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 10.65900 | 10.56900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.80900 | 10.71900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.95900 | 10.86900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 11.25900 | 11.16900 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 28/06/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 11.35900 | 11.26900 | 0 |
| 28/06/2010 | AU\$ / R On 14-March-11 | | | Foreign Exchange Future | 6.67740 | 6.69220 | 31 |
| 28/06/2010 | AU\$ / R On 14-March-11 | 6.65 | C | Foreign Exchange Future | 0.32800 | 0.35000 | 0 |
| 28/06/2010 | AU\$ / R On 14-March-11 | 6.65 | P | Foreign Exchange Future | 0.30100 | 0.30800 | 0 |
| 28/06/2010 | AU\$ / R On 14-March-11 | 6.70 | C | Foreign Exchange Future | 0.30600 | 0.32800 | 0 |
| 28/06/2010 | AU\$ / R On 14-March-11 | 6.70 | P | Foreign Exchange Future | 0.32900 | 0.33600 | 0 |
| 28/06/2010 | AU\$ / R On 14-March-11 | 6.75 | C | Foreign Exchange Future | 0.28700 | 0.30900 | 0 |
| 28/06/2010 | AU\$ / R On 14-March-11 | 6.75 | P | Foreign Exchange Future | 0.36000 | 0.36700 | 0 |
| 28/06/2010 | AU\$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.16500 | 0.18500 | 0 |
| 28/06/2010 | AU\$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.41200 | 0.41700 | 0 |
| 28/06/2010 | AU\$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.15300 | 0.17100 | 200 |
| 28/06/2010 | AU\$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.45000 | 0.45300 | 0 |
| 28/06/2010 | CAD/ R On 13-December-10 | | | Foreign Exchange Future | 7.50270 | 7.54930 | 0 |
| 28/06/2010 | CAD/ R On 13-September-10 | 7.50 | C | Foreign Exchange Future | 0.10900 | 0.13100 | 0 |
| 28/06/2010 | CAD/ R On 13-September-10 | 7.50 | P | Foreign Exchange Future | 0.20600 | 0.18200 | 0 |
| 28/06/2010 | CAD/ R On 13-December-10 | 7.65 | C | Foreign Exchange Future | 0.18100 | 0.20200 | 0 |
| 28/06/2010 | CAD/ R On 13-December-10 | 7.65 | P | Foreign Exchange Future | 0.32800 | 0.30300 | 0 |
| 28/06/2010 | CAD/ R On 13-December-10 | 7.70 | C | Foreign Exchange Future | 0.16600 | 0.18500 | 0 |
| 28/06/2010 | CAD/ R On 13-December-10 | 7.70 | P | Foreign Exchange Future | 0.36300 | 0.33600 | 0 |
| 28/06/2010 | CAD/ R On 13-December-10 | 7.75 | C | Foreign Exchange Future | 0.15100 | 0.16900 | 0 |
| 28/06/2010 | CAD/ R On 13-December-10 | 7.75 | P | Foreign Exchange Future | 0.39800 | 0.37000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|-----------------------|------------------|--------|--------------|---------|-----------|---------------------------------|---------------|
| Futures Open Interest | | | | | | | 328,943.00 |
| Options Open Interest | | | | | | | 201,475.00 |
| Total | | | | | | | 530,418.00 |