



Currency Futures & Options Weekly Statistics

From: 28/06/2010 To: 29/06/2010

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
29/06/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.07730	7.98920	900

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.80500	4.71900	0
29/06/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.04300	3.95800	0
29/06/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.99300	3.90800	0
29/06/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.94300	3.85800	0
29/06/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.00500	3.91900	0
29/06/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.95500	3.86900	0
29/06/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.90500	3.81900	0
29/06/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.85500	3.76900	0
29/06/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.80500	3.71900	0
29/06/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.75500	3.66900	0
29/06/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.70500	3.61900	0
29/06/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.65500	3.56900	0
29/06/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.60500	3.51900	0
29/06/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.55500	3.47000	0
29/06/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
29/06/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.50500	3.42000	0
29/06/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
29/06/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.45500	3.37000	0
29/06/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
29/06/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.40500	3.32000	0
29/06/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
29/06/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.35500	3.27000	0
29/06/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
29/06/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.04300	2.95800	0
29/06/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.99300	2.90800	0
29/06/2010	\$ / R On 13-September-10	4.75	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
29/06/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.94300	2.85800	0
29/06/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.00600	2.92000	0
29/06/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.95600	2.87000	0
29/06/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.90600	2.82000	0
29/06/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.85600	2.77000	0
29/06/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.80600	2.72100	0
29/06/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
29/06/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.75600	2.67100	0
29/06/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00200	0
29/06/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.70600	2.62100	0
29/06/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
29/06/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.65700	2.57100	0
29/06/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
29/06/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.60700	2.52100	0
29/06/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
29/06/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.55700	2.47100	0
29/06/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00200	0.00200	0
29/06/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.50700	2.42200	0
29/06/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00200	0.00300	0
29/06/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.45700	2.37200	0
29/06/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00200	0.00300	0
29/06/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.40700	2.32200	0
29/06/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00200	0.00300	0
29/06/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.35800	2.27200	0
29/06/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
29/06/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.04400	1.95900	0
29/06/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.99400	1.90900	0
29/06/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.94400	1.85900	0
29/06/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.01000	1.92500	0
29/06/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00500	0.00600	0
29/06/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.96100	1.87600	0
29/06/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.91100	1.82600	0
29/06/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00600	0.00700	0
29/06/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.86200	1.77700	0
29/06/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00700	0.00800	0
29/06/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.81300	1.72800	0
29/06/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00800	0.00900	0
29/06/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.76400	1.67900	0
29/06/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00900	0.01000	0
29/06/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.71400	1.63000	0
29/06/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00900	0.01100	0
29/06/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.66600	1.58100	0
29/06/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01100	0.01200	0
29/06/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.61700	1.53200	0
29/06/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.01200	0.01300	0
29/06/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.56800	1.48400	0
29/06/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01300	0.01500	0
29/06/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.51900	1.43500	0
29/06/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01400	0.01600	0
29/06/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.47100	1.38700	0
29/06/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01600	0.01800	0
29/06/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.42300	1.33800	0
29/06/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01800	0.01900	0
29/06/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.37500	1.29000	0
29/06/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.02000	0.02100	0
29/06/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.05000	0.96700	0
29/06/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00700	0.00900	0
29/06/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.00100	0.92000	0
29/06/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00800	0.01200	0
29/06/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.95300	0.87300	0
29/06/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01000	0.01500	0
29/06/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.04400	0.96700	0
29/06/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.03900	0.04800	0
29/06/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.00100	0.92500	0
29/06/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.04600	0.05600	0
29/06/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.95900	0.88300	0
29/06/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.05400	0.06400	0
29/06/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.91700	0.84300	0
29/06/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.06200	0.07400	0
29/06/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.87700	0.80300	0
29/06/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.07200	0.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.83700	0.76500	0
29/06/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.08200	0.09600	0
29/06/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.79900	0.72800	0
29/06/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.09400	0.10900	0
29/06/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.76200	0.69200	0
29/06/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.10700	0.12300	0
29/06/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.72500	0.65600	0
29/06/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.12000	0.13700	0
29/06/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.69000	0.62300	0
29/06/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.13500	0.15400	0
29/06/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.65600	0.59000	0
29/06/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.15100	0.17100	0
29/06/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.91300	0.84700	0
29/06/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.23600	0.25800	0
29/06/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.88300	0.81700	0
29/06/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.25600	0.27800	0
29/06/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.85300	0.78900	0
29/06/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.27600	0.30000	0
29/06/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.50300	0.44400	15,000
29/06/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.24800	0.27500	0
29/06/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.29600	0.24100	0
29/06/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.20300	0.23300	0
29/06/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.45000	0.39300	0
29/06/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.29500	0.32400	500
29/06/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.24600	0.20200	1,200
29/06/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.25300	0.29400	0
29/06/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.40200	0.35000	0
29/06/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.34700	0.38100	0
29/06/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.37900	0.33200	10
29/06/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.37400	0.41300	0
29/06/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.36000	0.31500	30,000
29/06/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.40500	0.44600	0
29/06/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.48600	0.43700	0
29/06/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.47000	0.50700	0
29/06/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.46700	0.42000	0
29/06/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.50100	0.54000	0
29/06/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.44900	0.40300	340
29/06/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.53300	0.57300	0
29/06/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.29200	0.25500	0
29/06/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.53700	0.58600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.27800	0.24200	4,400
29/06/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.57300	0.62300	0
29/06/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.26400	0.23000	0
29/06/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.60900	0.66100	0
29/06/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.25100	0.21800	1,000
29/06/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.64600	0.69900	0
29/06/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.23900	0.20800	0
29/06/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.68400	0.73900	0
29/06/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.22700	0.19800	0
29/06/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.72200	0.77900	0
29/06/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.21600	0.18800	0
29/06/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.76100	0.81900	0
29/06/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.20600	0.17900	0
29/06/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.80100	0.86000	0
29/06/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.31700	0.28400	30,000
29/06/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.85100	0.90400	0
29/06/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.18700	0.16300	0
29/06/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.88200	0.94400	0
29/06/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.17800	0.15500	1,000
29/06/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.92300	0.98600	0
29/06/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.05200	0.04300	3,000
29/06/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.00900	1.08500	0
29/06/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.14800	0.13000	15,000
29/06/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.09300	1.16100	0
29/06/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.13600	0.11900	30,000
29/06/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.18100	1.25000	0
29/06/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.03300	0.02800	500
29/06/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.29000	1.37000	0
29/06/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.12000	0.10500	0
29/06/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.31500	1.38600	0
29/06/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.11500	0.10100	500
29/06/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.36000	1.43200	0
29/06/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.02700	0.02300	0
29/06/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.43400	1.51500	0
29/06/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.10600	0.09300	0
29/06/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.45100	1.52400	0
29/06/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.02200	0.02000	0
29/06/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.57900	1.66200	0
29/06/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.08400	0.07500	0
29/06/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.72900	1.80600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.08100	0.07300	0
29/06/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.77600	1.85400	0
29/06/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.01400	0.01200	0
29/06/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.97100	2.05400	0
29/06/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.01300	0.01100	0
29/06/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.02000	2.10300	0
29/06/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.01200	0.01000	0
29/06/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.06900	2.15200	0
29/06/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.06600	0.05900	0
29/06/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.06100	2.14000	0
29/06/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.06300	0.05600	0
29/06/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.10800	2.18700	0
29/06/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.06100	0.05400	0
29/06/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.15600	2.23500	0
29/06/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.05800	0.05200	300
29/06/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.20300	2.28300	0
29/06/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.05600	0.05000	0
29/06/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.25100	2.33100	0
29/06/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.05400	0.04800	0
29/06/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.29900	2.37900	0
29/06/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.05100	0.04600	0
29/06/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.34600	2.42700	0
29/06/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.04900	0.04400	0
29/06/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.39400	2.47500	0
29/06/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.04700	0.04200	0
29/06/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.44200	2.52300	0
29/06/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.04600	0.04100	0
29/06/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.49100	2.57200	0
29/06/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.04400	0.03900	0
29/06/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.53900	2.62000	0
29/06/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.04200	0.03800	0
29/06/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.58700	2.66900	0
29/06/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.04100	0.03600	0
29/06/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.63600	2.71700	0
29/06/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.09200	0.08400	30,000
29/06/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.62600	2.70400	0
29/06/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.02600	0.02400	0
29/06/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.22100	3.30500	0
29/06/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.95700	4.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.00700	4.09200	0
29/06/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.05700	4.14200	0
29/06/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01600	0.01400	0
29/06/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.01100	4.09500	0
29/06/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01500	0.01300	0
29/06/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.06000	4.14400	0
29/06/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01400	0.01200	0
29/06/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.10900	4.19300	0
29/06/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01300	0.01100	0
29/06/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.15800	4.24200	0
29/06/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01200	0.01100	0
29/06/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.20700	4.29200	0
29/06/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01200	0.01000	0
29/06/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.25700	4.34100	0
29/06/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.01100	0.00900	0
29/06/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.30600	4.39000	0
29/06/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.01000	0.00900	0
29/06/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.35500	4.44000	0
29/06/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.01000	0.00800	0
29/06/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.40500	4.48900	0
29/06/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00900	0.00800	0
29/06/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.45400	4.53900	0
29/06/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00800	0.00700	0
29/06/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.50300	4.58800	0
29/06/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00800	0.00700	0
29/06/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.55300	4.63800	0
29/06/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00700	0.00600	0
29/06/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.60200	4.68700	0
29/06/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00700	0.00600	0
29/06/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.65200	4.73700	0
29/06/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00300	0.00300	0
29/06/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.19800	5.28400	0
29/06/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.95700	6.04200	0
29/06/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.00700	6.09200	0
29/06/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.05700	6.14200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.99600	6.08200	0
29/06/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.04600	6.13200	0
29/06/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.09600	6.18200	0
29/06/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.14600	6.23200	0
29/06/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.19600	6.28200	0
29/06/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.24600	6.33200	0
29/06/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.29600	6.38200	0
29/06/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.34600	6.43200	0
29/06/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.39600	6.48200	0
29/06/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.44600	6.53200	0
29/06/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.49600	6.58200	0
29/06/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.54600	6.63200	0
29/06/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.59600	6.68200	0
29/06/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.64600	6.73200	0
29/06/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.19500	7.28100	0
29/06/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.95700	8.04200	0
29/06/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.00700	8.09200	0
29/06/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.05700	8.14200	0
29/06/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.99500	8.08100	0
29/06/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.04500	8.13100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.09500	8.18100	0
29/06/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.14500	8.23100	0
29/06/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.19500	8.28100	0
29/06/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.24500	8.33100	0
29/06/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.29500	8.38100	0
29/06/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.34500	8.43100	0
29/06/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.39500	8.48100	0
29/06/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.44500	8.53100	0
29/06/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.49500	8.58100	0
29/06/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.54500	8.63100	0
29/06/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.59500	8.68100	0
29/06/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.64500	8.73100	0
29/06/2010	£ / R On 14-March-11			Foreign Exchange Future	11.98950	11.90730	500
29/06/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.76100	0.72200	0
29/06/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.52200	0.56500	0
29/06/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.73800	0.70000	0
29/06/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.54900	0.59300	0
29/06/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.71500	0.67800	0
29/06/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.57600	0.62100	0
29/06/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.48200	0.45200	0
29/06/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.56000	0.61100	0
29/06/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.09400	0.08900	0
29/06/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.14000	1.21500	0
29/06/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.08900	0.08400	0
29/06/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.18500	1.26000	0
29/06/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.08400	0.08000	0
29/06/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.23000	1.30600	0
29/06/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08900	0.08740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01362	0.01217	0
29/06/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00062	0.00077	0
29/06/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00598	0.00484	0
29/06/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00128	0.00184	0
29/06/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00667	0.00580	0
29/06/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00367	0.00440	0
29/06/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00322	0.00278	0
29/06/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01022	0.01138	0
29/06/2010	€ / R On 14-March-11			Foreign Exchange Future	9.71660	9.73300	600
29/06/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.74000	1.75500	0
29/06/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01500	0.01400	0
29/06/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.69200	1.70700	0
29/06/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01700	0.01600	0
29/06/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.64300	1.65800	0
29/06/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01800	0.01700	0
29/06/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.59500	1.61000	0
29/06/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.02000	0.01900	0
29/06/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.49900	1.51400	0
29/06/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.02400	0.02300	0
29/06/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.40400	1.41800	0
29/06/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.02900	0.02700	0
29/06/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.35700	1.37100	0
29/06/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.03200	0.03000	0
29/06/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.21600	1.23000	0
29/06/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.04100	0.03900	0
29/06/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.07900	1.09200	0
29/06/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.05400	0.05100	0
29/06/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.83600	0.84400	0
29/06/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.11100	0.10300	0
29/06/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.79900	0.80700	0
29/06/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.12400	0.11600	0
29/06/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.76200	0.77000	0
29/06/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.13700	0.12900	0
29/06/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.72700	0.73400	0
29/06/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.15200	0.14300	0
29/06/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.65900	0.66600	0
29/06/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.18400	0.17500	0
29/06/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.59500	0.60200	0
29/06/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.22000	0.21100	0
29/06/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.56400	0.57100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.23900	0.23000	0
29/06/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.32500	0.33200	0
29/06/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.19300	0.18300	1,500
29/06/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.48000	0.48700	0
29/06/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.30500	0.29600	0
29/06/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.40400	0.41100	0
29/06/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.37900	0.37000	0
29/06/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.49100	0.49200	0
29/06/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.52400	0.50900	0
29/06/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.47300	0.47400	0
29/06/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.55600	0.54100	0
29/06/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.45600	0.45700	0
29/06/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.58900	0.57400	0
29/06/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.28800	0.28900	0
29/06/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.61300	0.59800	0
29/06/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.27500	0.27600	0
29/06/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.65000	0.63500	0
29/06/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.26300	0.26300	0
29/06/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.68800	0.67200	0
29/06/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.24000	0.23900	0
29/06/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.76500	0.74800	0
29/06/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.21900	0.21800	0
29/06/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.84400	0.82700	0
29/06/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.21000	0.20900	0
29/06/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.88500	0.86800	0
29/06/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.20100	0.19900	60
29/06/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.92600	0.90800	0
29/06/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.18400	0.18300	0
29/06/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	1.00900	0.99200	0
29/06/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.05000	0.05000	2,530
29/06/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	1.11800	1.10100	0
29/06/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.16300	0.16100	0
29/06/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.13800	1.12000	0
29/06/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.12900	0.12600	0
29/06/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.40400	1.38500	0
29/06/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.12400	0.12100	0
29/06/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.44900	1.43000	0
29/06/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.12000	0.11700	0
29/06/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.49500	1.47600	0
29/06/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.11500	0.11300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.54000	1.52200	0
29/06/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.10800	0.10500	0
29/06/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.63300	1.61400	0
29/06/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.10100	0.09800	0
29/06/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.72600	1.70700	0
29/06/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.09700	0.09400	0
29/06/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.77200	1.75300	0
29/06/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.08900	0.08500	0
29/06/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.91400	1.89400	0
29/06/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.08100	0.07800	0
29/06/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.05600	2.03700	0
29/06/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.01100	0.01100	0
29/06/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.24400	2.22700	0
29/06/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06500	0.06200	0
29/06/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.34000	2.32100	0
29/06/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06200	0.06000	0
29/06/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.38700	2.36900	0
29/06/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06000	0.05700	0
29/06/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.43500	2.41600	0
29/06/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.05800	0.05500	0
29/06/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.48300	2.46400	0
29/06/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.05600	0.05300	0
29/06/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.53100	2.51200	0
29/06/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.05400	0.05100	0
29/06/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.57900	2.56000	0
29/06/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05100	0.04800	0
29/06/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.67600	2.65700	0
29/06/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.04900	0.04600	0
29/06/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.72400	2.70500	0
29/06/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.04400	0.04100	0
29/06/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.86900	2.85000	0
29/06/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.04000	0.03700	0
29/06/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.01500	2.99600	0
29/06/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.03400	0.03100	0
29/06/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.30900	3.29000	0
29/06/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.03200	0.02900	0
29/06/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.40700	3.38800	0
29/06/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01600	0.01500	0
29/06/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.29100	4.27400	0
29/06/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01500	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.34000	4.32300	0
29/06/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01500	0.01300	0
29/06/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.39000	4.37200	0
29/06/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01400	0.01200	0
29/06/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.43900	4.42100	0
29/06/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01200	0.01100	0
29/06/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.53700	4.52000	0
29/06/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01100	0.01000	0
29/06/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.63600	4.61900	0
29/06/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01000	0.00900	0
29/06/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.68500	4.66800	0
29/06/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00800	0.00800	0
29/06/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.83300	4.81700	0
29/06/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00700	0.00600	0
29/06/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.98200	4.96500	0
29/06/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00500	0.00400	0
29/06/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.28000	5.26300	0
29/06/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00400	0.00400	0
29/06/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.37900	5.36300	0
29/06/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.27600	6.26000	0
29/06/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.32600	6.31000	0
29/06/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.37600	6.36000	0
29/06/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.42600	6.41000	0
29/06/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.52600	6.51000	0
29/06/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.62600	6.61000	0
29/06/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.67600	6.66000	0
29/06/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.82600	6.81000	0
29/06/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.97600	6.96000	0
29/06/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
29/06/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.27600	7.26000	0
29/06/2010	€ / R On 13-December-10	16.95	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
29/06/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.37600	7.36000	0
29/06/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.27500	8.25900	0
29/06/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.32500	8.30900	0
29/06/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.37500	8.35900	0
29/06/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.42500	8.40900	0
29/06/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.52500	8.50900	0
29/06/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.62500	8.60900	0
29/06/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.67500	8.65900	0
29/06/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.82500	8.80900	0
29/06/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.97500	8.95900	0
29/06/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.27500	9.25900	0
29/06/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.37500	9.35900	0
29/06/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.27500	10.25900	0
29/06/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.32500	10.30900	0
29/06/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.37500	10.35900	0
29/06/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.42500	10.40900	0
29/06/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.52500	10.50900	0
29/06/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.62500	10.60900	0
29/06/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.67500	10.65900	0
29/06/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.82500	10.80900	0
29/06/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.97500	10.95900	0
29/06/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.27500	11.25900	0
29/06/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.37500	11.35900	0
29/06/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.59870	6.67740	81
29/06/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.30400	0.32800	0
29/06/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.35500	0.30100	0
29/06/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.28600	0.30600	0
29/06/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.38700	0.32900	0
29/06/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.26900	0.28700	0
29/06/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.42000	0.36000	0
29/06/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.14100	0.16500	0
29/06/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.46700	0.41200	0
29/06/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.13000	0.15300	200
29/06/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.50600	0.45000	0
29/06/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.46700	7.50270	0
29/06/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.10200	0.10900	0
29/06/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.23500	0.20600	0
29/06/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.18000	0.18100	0
29/06/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.36300	0.32800	0
29/06/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.16500	0.16600	0
29/06/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.39800	0.36300	0
29/06/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.15100	0.15100	0
29/06/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.43400	0.39800	0
Futures Open Interest							331,555.00
Options Open Interest							231,475.00
Total							563,030.00