



Currency Futures & Options Weekly Statistics

From: 26/07/2010 To: 26/07/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.75330	7.85390	2,900
26/07/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.48200	4.58000	0
26/07/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.72200	3.81800	0
26/07/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.67200	3.76800	0
26/07/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.62200	3.71800	0
26/07/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.68200	3.78000	0
26/07/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.63200	3.73000	0
26/07/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.58200	3.68000	0
26/07/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.53200	3.63000	0
26/07/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.48200	3.58000	0
26/07/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.43200	3.53000	0
26/07/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.38200	3.48000	0
26/07/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.33200	3.43000	0
26/07/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.28200	3.38000	0
26/07/2010	\$ / 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
26/07/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.23200	3.33000	0
26/07/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.18200	3.28000	0
26/07/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.13200	3.23000	0
26/07/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.08200	3.18000	0
26/07/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.03200	3.13000	0
26/07/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.72200	2.81800	0
26/07/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.67200	2.76800	0
26/07/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.62200	2.71800	0
26/07/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.68300	2.78000	0
26/07/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.63300	2.73000	0
26/07/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
26/07/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.58300	2.68000	0
26/07/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
26/07/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.53300	2.63000	0
26/07/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
26/07/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.48300	2.58000	0
26/07/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
26/07/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.43300	2.53000	0
26/07/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
26/07/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.38300	2.48000	0
26/07/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
26/07/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.33300	2.43100	0
26/07/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.28300	2.38100	0
26/07/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.23300	2.33100	0
26/07/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.18300	2.28100	0
26/07/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.13400	2.23100	0
26/07/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.08400	2.18100	0
26/07/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00200	0.00100	0
26/07/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.03400	2.13100	0
26/07/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00200	0.00100	0
26/07/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.72200	1.81800	0
26/07/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.67200	1.76800	0
26/07/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.62200	1.71800	0
26/07/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.68600	1.78300	0
26/07/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00400	0.00300	0
26/07/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.63600	1.73300	0
26/07/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00400	0.00300	0
26/07/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.58700	1.68400	0
26/07/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00500	0.00400	0
26/07/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.53700	1.63400	0
26/07/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00500	0.00400	0
26/07/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.48800	1.58500	0
26/07/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00600	0.00500	0
26/07/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.43800	1.53500	0
26/07/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00600	0.00500	0
26/07/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.38900	1.48600	0
26/07/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00700	0.00600	0
26/07/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.34000	1.43600	0
26/07/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00800	0.00600	0
26/07/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.29100	1.38700	0
26/07/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00900	0.00700	0
26/07/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.24200	1.33800	0
26/07/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.01000	0.00800	0
26/07/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.19300	1.28900	0
26/07/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.01100	0.00900	0
26/07/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.14400	1.24000	0
26/07/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01200	0.01000	0
26/07/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.09500	1.19100	0
26/07/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01300	0.01100	0
26/07/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.04700	1.14200	0
26/07/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01500	0.01200	0
26/07/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.73300	0.82600	0
26/07/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.01100	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.68600	0.77800	0
26/07/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.01400	0.01000	0
26/07/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.63900	0.73100	0
26/07/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01700	0.01300	0
26/07/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.73700	0.82100	0
26/07/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05500	0.04100	0
26/07/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.69700	0.77900	0
26/07/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06500	0.04900	0
26/07/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.65800	0.73800	0
26/07/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07600	0.05800	0
26/07/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.61900	0.69800	0
26/07/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.08700	0.06800	0
26/07/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.58300	0.65900	0
26/07/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10100	0.07900	0
26/07/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.54700	0.62100	0
26/07/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11500	0.09100	0
26/07/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.51300	0.58400	0
26/07/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13100	0.10400	0
26/07/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.48000	0.54900	0
26/07/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14800	0.11900	0
26/07/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.44800	0.51500	0
26/07/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16600	0.13500	0
26/07/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.41800	0.48200	0
26/07/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.18600	0.15200	0
26/07/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.38900	0.45100	0
26/07/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.20700	0.17100	0
26/07/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.66100	0.72100	0
26/07/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.30800	0.26700	0
26/07/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.63400	0.69300	0
26/07/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.33100	0.28900	0
26/07/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.60800	0.66500	0
26/07/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.35500	0.31100	0
26/07/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.27300	0.31600	15,000
26/07/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.34100	0.28600	0
26/07/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.09000	0.12200	0
26/07/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.31800	0.25400	0
26/07/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.23900	0.27800	0
26/07/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.40700	0.34800	500
26/07/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.06700	0.09300	1,200
26/07/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.39500	0.32500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.21000	0.24400	0
26/07/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.47800	0.41400	0
26/07/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.19700	0.22900	14,544
26/07/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.51500	0.44900	0
26/07/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.18500	0.21500	30,000
26/07/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.55300	0.48500	0
26/07/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.30000	0.33500	0
26/07/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.60800	0.54400	0
26/07/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.28700	0.32100	0
26/07/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.64500	0.58000	0
26/07/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.27400	0.30600	340
26/07/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.68200	0.61500	0
26/07/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.14500	0.16900	0
26/07/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.71300	0.63900	0
26/07/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.13700	0.15900	4,400
26/07/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.75500	0.67900	0
26/07/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.12900	0.15000	0
26/07/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.79700	0.72000	0
26/07/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.12200	0.14100	1,000
26/07/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.84000	0.76100	0
26/07/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.11500	0.13400	0
26/07/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.88300	0.80400	0
26/07/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.10900	0.12600	0
26/07/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.92700	0.84600	0
26/07/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.10300	0.12000	0
26/07/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.97100	0.89000	0
26/07/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.09800	0.11300	0
26/07/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.01600	0.93300	0
26/07/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.18700	0.20900	30,000
26/07/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.04500	0.96800	0
26/07/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.08800	0.10200	0
26/07/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.10600	1.02200	0
26/07/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.08400	0.09700	13,185
26/07/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.15200	1.06700	0
26/07/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00500	0.00700	3,000
26/07/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.28300	1.18900	0
26/07/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.06900	0.07900	15,000
26/07/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.33700	1.24900	0
26/07/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.06300	0.07200	30,000
26/07/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.43100	1.34200	0

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26/07/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.05700	0.06600	20,000
26/07/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.52500	1.43600	0
26/07/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.05500	0.06400	0
26/07/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.57300	1.48400	0
26/07/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.05300	0.06100	500
26/07/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.62100	1.53100	0
26/07/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00200	0.00200	0
26/07/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.73000	1.63400	0
26/07/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.04900	0.05600	0
26/07/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.71700	1.62600	0
26/07/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00100	0.00200	0
26/07/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.87900	1.78400	0
26/07/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.03900	0.04500	0
26/07/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.00700	1.91500	0
26/07/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.03700	0.04300	0
26/07/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.05500	1.96300	0
26/07/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.27900	2.18300	0
26/07/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.32900	2.23300	0
26/07/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.37900	2.28300	0
26/07/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.02600	0.03200	0
26/07/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.34400	2.25200	0
26/07/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.02500	0.03000	0
26/07/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.39300	2.30000	0
26/07/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.02400	0.02900	0
26/07/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.44200	2.34900	0
26/07/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.02200	0.02700	300
26/07/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.49000	2.39700	0
26/07/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.02100	0.02600	0
26/07/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.53900	2.44600	0
26/07/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.02000	0.02500	0
26/07/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.58800	2.49500	0
26/07/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.01900	0.02300	0
26/07/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.63700	2.54300	0
26/07/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.01800	0.02200	0
26/07/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.68600	2.59200	0
26/07/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.01700	0.02100	0
26/07/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.73500	2.64100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.01600	0.02000	0
26/07/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.78400	2.69000	0
26/07/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.01500	0.01900	0
26/07/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.83300	2.73900	0
26/07/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.01500	0.01800	0
26/07/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.88300	2.78800	0
26/07/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.01400	0.01700	0
26/07/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.93200	2.83700	0
26/07/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.05000	0.05600	30,000
26/07/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.90800	2.81500	0
26/07/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00800	0.01000	0
26/07/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.52600	3.43000	0
26/07/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.27800	4.18200	0
26/07/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.32800	4.23200	0
26/07/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.37800	4.28200	0
26/07/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00300	0.00400	0
26/07/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.32100	4.22400	0
26/07/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00300	0.00400	0
26/07/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.37100	4.27400	0
26/07/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00300	0.00400	0
26/07/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.42100	4.32400	0
26/07/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00300	0.00400	0
26/07/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.47100	4.37400	0
26/07/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00200	0.00300	0
26/07/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.52000	4.42300	0
26/07/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00200	0.00300	0
26/07/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.57000	4.47300	0
26/07/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00200	0.00300	0
26/07/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.62000	4.52300	0
26/07/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00200	0.00300	0
26/07/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.67000	4.57300	0
26/07/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00200	0.00300	0
26/07/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.72000	4.62300	0
26/07/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00200	0.00200	0
26/07/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.77000	4.67200	0
26/07/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00200	0.00200	0
26/07/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.82000	4.72200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00100	0.00200	0
26/07/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.86900	4.77200	0
26/07/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00100	0.00200	0
26/07/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.91900	4.82200	0
26/07/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00100	0.00200	0
26/07/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.96900	4.87200	0
26/07/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.51900	5.42100	0
26/07/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.27800	6.18200	0
26/07/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.32800	6.23200	0
26/07/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.37800	6.28200	0
26/07/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.31800	6.22000	0
26/07/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.36800	6.27000	0
26/07/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.41800	6.32000	0
26/07/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.46800	6.37000	0
26/07/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.51800	6.42000	0
26/07/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.56800	6.47000	0
26/07/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.61800	6.52000	0
26/07/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.66800	6.57000	0
26/07/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.71800	6.62000	0
26/07/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.76800	6.67000	0
26/07/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.81800	6.72000	0
26/07/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.86800	6.77000	0
26/07/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.91800	6.82000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.96800	6.87000	0
26/07/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.51800	7.42000	0
26/07/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.27800	8.18200	0
26/07/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.32800	8.23200	0
26/07/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.37800	8.28200	0
26/07/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.31800	8.22000	0
26/07/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.36800	8.27000	0
26/07/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.41800	8.32000	0
26/07/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.46800	8.37000	0
26/07/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.51800	8.42000	0
26/07/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.56800	8.47000	0
26/07/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.61800	8.52000	0
26/07/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.66800	8.57000	0
26/07/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.71800	8.62000	0
26/07/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.76800	8.67000	0
26/07/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.81800	8.72000	0
26/07/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.86800	8.77000	0
26/07/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.91800	8.82000	0
26/07/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.96800	8.87000	0
26/07/2010	£ / R On 14-March-11			Foreign Exchange Future	11.80850	11.90120	520
26/07/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.60600	0.66500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.54800	0.51400	0
26/07/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.58500	0.64300	0
26/07/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.57700	0.54200	0
26/07/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.56500	0.62100	0
26/07/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.60700	0.57000	0
26/07/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.34200	0.38700	0
26/07/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.59700	0.55200	0
26/07/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.09800	0.12400	417
26/07/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.61900	0.55600	0
26/07/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.03100	0.04200	0
26/07/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.25200	1.17400	0
26/07/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.02900	0.03900	0
26/07/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.30000	1.22100	0
26/07/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.02700	0.03600	0
26/07/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.34800	1.26800	0
26/07/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08650	0.08760	0
26/07/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01105	0.01207	0
26/07/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00055	0.00047	0
26/07/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00346	0.00427	0
26/07/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00126	0.00097	0
26/07/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00451	0.00513	0
26/07/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00401	0.00353	0
26/07/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00186	0.00216	0
26/07/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01136	0.01056	0
26/07/2010	€ / R On 14-March-11			Foreign Exchange Future	9.87820	9.91660	8,620
26/07/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.89700	1.93500	0
26/07/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00800	0.00700	0
26/07/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.84700	1.88600	0
26/07/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00800	0.00800	0
26/07/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.79800	1.83600	0
26/07/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00900	0.00800	0
26/07/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.74900	1.78700	0
26/07/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01000	0.00900	0
26/07/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.65000	1.68900	0
26/07/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01100	0.01100	0
26/07/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.55200	1.59100	0
26/07/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01300	0.01300	0
26/07/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.50300	1.54200	0
26/07/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01400	0.01400	0
26/07/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.35700	1.39600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01800	0.01800	0
26/07/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.21300	1.25100	0
26/07/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02400	0.02300	0
26/07/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.93700	0.97300	0
26/07/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.04800	0.04500	0
26/07/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.89500	0.93000	0
26/07/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.05600	0.05200	0
26/07/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.85300	0.88800	0
26/07/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.06400	0.06000	0
26/07/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.81200	0.84600	0
26/07/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.07300	0.06800	0
26/07/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.73300	0.76700	0
26/07/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.09400	0.08900	0
26/07/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.65800	0.69100	0
26/07/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.11900	0.11300	0
26/07/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.62300	0.65500	0
26/07/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.13400	0.12700	0
26/07/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.37700	0.41000	0
26/07/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.07700	0.07200	1,500
26/07/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.52200	0.55300	0
26/07/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.18300	0.17500	0
26/07/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.43300	0.46200	0
26/07/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.24400	0.23400	0
26/07/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.40500	0.43400	0
26/07/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.26600	0.25600	750
26/07/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.51700	0.53800	0
26/07/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.38900	0.37100	0
26/07/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.49300	0.51300	0
26/07/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.41500	0.39600	0
26/07/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.46900	0.48900	0
26/07/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.44100	0.42200	0
26/07/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.28000	0.30000	0
26/07/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.44100	0.42200	0
26/07/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.26500	0.28400	0
26/07/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.47600	0.45600	0
26/07/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.25000	0.26800	0
26/07/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.51100	0.49000	0
26/07/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.22300	0.24000	375
26/07/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.58400	0.56200	0
26/07/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.20000	0.21500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.66100	0.63700	0
26/07/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.18900	0.20400	0
26/07/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.70000	0.67600	0
26/07/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.17900	0.19300	60
26/07/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.74000	0.71500	0
26/07/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.16100	0.17400	0
26/07/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.82200	0.79600	0
26/07/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.01700	0.02200	2,530
26/07/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.91700	0.88400	0
26/07/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.13700	0.14900	0
26/07/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.94800	0.92100	0
26/07/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.10200	0.11100	0
26/07/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.21300	1.18300	0
26/07/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.09800	0.10600	0
26/07/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.25900	1.22800	0
26/07/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.09300	0.10100	0
26/07/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.30400	1.27300	0
26/07/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.08900	0.09700	0
26/07/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.35000	1.31900	0
26/07/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.08200	0.08900	0
26/07/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.44300	1.41100	0
26/07/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.07500	0.08200	0
26/07/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.53600	1.50400	0
26/07/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.07200	0.07800	0
26/07/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.58300	1.55000	0
26/07/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.06400	0.06900	0
26/07/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.72500	1.69100	0
26/07/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.05700	0.06200	0
26/07/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.86800	1.83400	0
26/07/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.06600	2.02800	0
26/07/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.04200	0.04800	0
26/07/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.15300	2.12000	0
26/07/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.04000	0.04600	0
26/07/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.20100	2.16800	0
26/07/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.03800	0.04300	0
26/07/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.24900	2.21500	0
26/07/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.03500	0.04100	0
26/07/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.29600	2.26300	0
26/07/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.03300	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.34400	2.31100	0
26/07/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.03100	0.03600	0
26/07/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.39200	2.35800	0
26/07/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.02800	0.03300	0
26/07/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.48900	2.45500	0
26/07/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.02600	0.03100	0
26/07/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.53700	2.50300	0
26/07/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.02200	0.02600	0
26/07/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.68300	2.64800	0
26/07/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.01800	0.02200	0
26/07/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.82900	2.79400	0
26/07/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.01200	0.01600	0
26/07/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.12300	3.08800	0
26/07/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.01100	0.01500	0
26/07/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.22200	3.18700	0
26/07/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00400	0.00600	0
26/07/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.11500	4.07800	0
26/07/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00400	0.00600	0
26/07/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.16500	4.12800	0
26/07/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00300	0.00500	0
26/07/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.21400	4.17700	0
26/07/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00300	0.00500	0
26/07/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.26400	4.22700	0
26/07/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00300	0.00400	0
26/07/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.36400	4.32600	0
26/07/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00300	0.00400	0
26/07/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.46400	4.42600	0
26/07/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00300	0.00400	0
26/07/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.51400	4.47600	0
26/07/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00200	0.00300	0
26/07/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.66300	4.62500	0
26/07/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00200	0.00300	0
26/07/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.81300	4.77500	0
26/07/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00100	0.00200	0
26/07/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.11200	5.07400	0
26/07/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00100	0.00200	0
26/07/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.21200	5.17400	0
26/07/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.11200	6.07300	0
26/07/2010	€ / R On 13-December-10	15.90	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
26/07/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.16200	6.12300	0
26/07/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.21200	6.17300	0
26/07/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.26200	6.22300	0
26/07/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.36200	6.32300	0
26/07/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.46200	6.42300	0
26/07/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/07/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.51200	6.47300	0
26/07/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00100	0
26/07/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.66100	6.62300	0
26/07/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00100	0
26/07/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.81100	6.77300	0
26/07/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.11100	7.07200	0
26/07/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.21100	7.17200	0
26/07/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.11100	8.07200	0
26/07/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.16100	8.12200	0
26/07/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.21100	8.17200	0
26/07/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.26100	8.22200	0
26/07/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.36100	8.32200	0
26/07/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.46100	8.42200	0
26/07/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.51100	8.47200	0
26/07/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.66100	8.62200	0
26/07/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.81100	8.77200	0
26/07/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.11100	9.07200	0
26/07/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.21100	9.17200	0
26/07/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.11100	10.07200	0
26/07/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.16100	10.12200	0
26/07/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.21100	10.17200	0
26/07/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.26100	10.22200	0
26/07/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.36100	10.32200	0
26/07/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.46100	10.42200	0
26/07/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.51100	10.47200	0
26/07/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.66100	10.62200	0
26/07/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.81100	10.77200	0
26/07/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.11100	11.07200	0
26/07/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/07/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.21100	11.17200	0
26/07/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.67300	6.72450	25
26/07/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.29300	0.32400	0
26/07/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.27000	0.25000	0
26/07/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.27000	0.30000	0
26/07/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.29700	0.27600	0
26/07/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.25200	0.27700	0
26/07/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.32900	0.30300	0
26/07/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.12700	0.14700	0
26/07/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.37500	0.34300	0
26/07/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.11500	0.13300	200
26/07/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.41300	0.37900	0
26/07/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.28510	7.32420	0
26/07/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.03200	0.04400	0
26/07/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.34100	0.31600	0
26/07/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.08400	0.09300	0
26/07/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.44900	0.41900	0
26/07/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.07500	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.49000	0.45900	0
26/07/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.06700	0.07400	0
26/07/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.53200	0.50000	0
Futures Open Interest							361,539.00
Options Open Interest							408,866.00
Total							770,405.00