



# Currency Futures & Options Weekly Statistics

From: 30/08/2010 To: 30/08/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.66160	7.67150	2,975
30/08/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.40200	4.41300	0
30/08/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.64400	3.65400	0
30/08/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.59400	3.60400	0
30/08/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.54400	3.55400	0
30/08/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.60200	3.61300	0
30/08/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.55200	3.56300	0
30/08/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.50200	3.51300	0
30/08/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.45200	3.46300	0
30/08/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.40200	3.41300	0
30/08/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.35200	3.36300	0
30/08/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.30200	3.31300	0
30/08/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.25200	3.26300	0
30/08/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.20200	3.21300	0
30/08/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.15200	3.16300	0
30/08/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.10200	3.11300	0
30/08/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.05200	3.06300	0
30/08/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.00200	3.01300	0
30/08/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.95200	2.96300	0
30/08/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.64400	2.65400	0
30/08/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.59400	2.60400	0
30/08/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.54400	2.55400	0
30/08/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.60200	2.61300	0
30/08/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.55200	2.56300	0
30/08/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.50200	2.51300	0
30/08/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.45200	2.46300	0
30/08/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.40200	2.41300	0
30/08/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.35200	2.36300	0
30/08/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.30300	2.31300	0
30/08/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.25300	2.26300	0
30/08/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.20300	2.21300	0
30/08/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.15300	2.16300	0
30/08/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.10300	2.11300	0
30/08/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.05300	2.06300	0
30/08/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.00300	2.01300	0
30/08/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.95300	1.96300	0
30/08/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.64400	1.65400	0
30/08/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.59400	1.60400	0
30/08/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.54400	1.55400	0
30/08/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.60400	1.61400	0
30/08/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
30/08/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.55400	1.56500	0
30/08/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00300	0
30/08/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.50500	1.51500	0
30/08/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
30/08/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.45500	1.46500	0
30/08/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
30/08/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.40500	1.41500	0
30/08/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
30/08/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.35500	1.36600	0
30/08/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00300	0.00400	0
30/08/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.30600	1.31600	0
30/08/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
30/08/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.25600	1.26700	0
30/08/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.20700	1.21700	0
30/08/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00500	0.00500	0
30/08/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.15700	1.16800	0
30/08/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.10800	1.11800	0
30/08/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
30/08/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.05900	1.06900	0
30/08/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00700	0.00700	0
30/08/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.01000	1.02000	0
30/08/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00800	0.00800	0
30/08/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.96200	0.97200	0
30/08/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01000	0.01000	0
30/08/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.64500	0.65500	0
30/08/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.59500	0.60500	0
30/08/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.54500	0.55600	0
30/08/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00100	0.00200	0
30/08/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.64500	0.65600	0
30/08/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04300	0.04400	0
30/08/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.60300	0.61400	0
30/08/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.05100	0.05200	0
30/08/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.56300	0.57400	0
30/08/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.06100	0.06200	0
30/08/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.52300	0.53500	0
30/08/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07100	0.07300	0
30/08/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.48600	0.49700	0
30/08/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08400	0.08500	0
30/08/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.44900	0.46100	0
30/08/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.09700	0.09900	0
30/08/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.41400	0.42700	0
30/08/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.11200	0.11500	0
30/08/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.38100	0.39400	0
30/08/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.12900	0.13200	0
30/08/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.35000	0.36200	0
30/08/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.14800	0.15000	0
30/08/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.47200	0.48200	33,350
30/08/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.21500	0.21500	0
30/08/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.29100	0.30400	0
30/08/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18900	0.19200	0
30/08/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.55300	0.55800	0
30/08/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.29100	0.28700	0
30/08/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.52700	0.53200	0
30/08/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.31500	0.31100	0
30/08/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.50200	0.50700	0
30/08/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.34000	0.33600	0
30/08/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.34500	0.35300	371
30/08/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.33800	0.33600	0
30/08/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.18600	0.19800	15,000
30/08/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.33400	0.33600	0
30/08/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.01400	0.02100	0
30/08/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.32000	0.31700	0
30/08/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.15700	0.16800	1,000
30/08/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.40500	0.40600	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.00800	0.01300	1,200
30/08/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.41400	0.40900	0
30/08/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.13200	0.14300	500
30/08/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.48000	0.48100	0
30/08/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.12200	0.13200	14,644
30/08/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.52000	0.52000	0
30/08/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.11200	0.12200	30,000
30/08/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.56000	0.56000	0
30/08/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.22100	0.22800	0
30/08/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.61400	0.61100	0
30/08/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.20900	0.21600	33,350
30/08/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.65200	0.64900	0
30/08/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.19900	0.20500	340
30/08/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.69200	0.68800	0
30/08/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.08100	0.09000	0
30/08/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.72900	0.72800	0
30/08/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.07500	0.08300	4,400
30/08/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.77300	0.77100	0
30/08/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.07000	0.07800	0
30/08/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.81800	0.81600	0
30/08/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.06500	0.07200	4,000
30/08/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.86300	0.86000	0
30/08/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.06000	0.06700	0
30/08/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.90800	0.90500	0
30/08/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.05600	0.06300	0
30/08/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.95400	0.95100	0
30/08/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.13900	0.14500	3,000
30/08/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	0.98200	0.97800	0
30/08/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.04900	0.05500	0
30/08/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.04700	1.04300	0
30/08/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.12700	0.13200	30,000
30/08/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.07000	1.06500	0
30/08/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.04200	0.04800	0
30/08/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.14000	1.13600	0
30/08/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.04000	0.04500	3,185
30/08/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.18800	1.18300	0
30/08/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	3,000
30/08/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.35600	1.34600	0
30/08/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.03100	0.03500	15,000
30/08/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.37900	1.37300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.02700	0.03200	30,000
30/08/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.47500	1.47000	0
30/08/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.02500	0.02800	20,000
30/08/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.57300	1.56600	0
30/08/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.02300	0.02700	0
30/08/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.62100	1.61500	0
30/08/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.02200	0.02600	500
30/08/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.67000	1.66400	0
30/08/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.80600	1.79600	0
30/08/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.02000	0.02300	0
30/08/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.76800	1.76100	0
30/08/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.95600	1.94600	0
30/08/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.01400	0.01700	0
30/08/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.06200	2.05500	0
30/08/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.01300	0.01600	0
30/08/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.11100	2.10400	0
30/08/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.35600	2.34600	0
30/08/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.40600	2.39600	0
30/08/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.45600	2.44600	0
30/08/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.00800	0.00900	0
30/08/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.40600	2.39700	0
30/08/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00700	0.00800	0
30/08/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.45500	2.44600	0
30/08/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00600	0.00800	0
30/08/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.50400	2.49600	0
30/08/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00600	0.00700	300
30/08/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.55400	2.54500	0
30/08/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.60300	2.59400	0
30/08/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.65300	2.64400	0
30/08/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.70200	2.69300	0
30/08/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.75200	2.74300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00400	0.00400	0
30/08/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.80200	2.79200	0
30/08/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00300	0.00400	0
30/08/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.85100	2.84200	0
30/08/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00300	0.00400	0
30/08/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.90100	2.89200	0
30/08/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00300	0.00300	0
30/08/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.95100	2.94100	0
30/08/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00200	0.00300	0
30/08/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.00000	2.99100	0
30/08/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02500	0.02800	30,000
30/08/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.96800	2.96100	0
30/08/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.59900	3.58900	0
30/08/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.35600	4.34600	0
30/08/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.40600	4.39600	0
30/08/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.45600	4.44600	0
30/08/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.39800	4.38800	0
30/08/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.44800	4.43800	0
30/08/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.49800	4.48800	0
30/08/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.54800	4.53800	0
30/08/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.59800	4.58800	0
30/08/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.64800	4.63800	0
30/08/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.69800	4.68800	0
30/08/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.74800	4.73800	0
30/08/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.79800	4.78800	0
30/08/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.84800	4.83800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.89800	4.88800	0
30/08/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.94800	4.93800	0
30/08/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.99800	4.98800	0
30/08/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.04800	5.03800	0
30/08/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.59800	5.58800	0
30/08/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.35600	6.34600	0
30/08/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.40600	6.39600	0
30/08/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.45600	6.44600	0
30/08/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.39800	6.38800	0
30/08/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.44800	6.43800	0
30/08/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.49800	6.48800	0
30/08/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.54800	6.53800	0
30/08/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.59800	6.58800	0
30/08/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.64800	6.63800	0
30/08/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.69800	6.68800	0
30/08/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.74800	6.73800	0
30/08/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.79800	6.78800	0
30/08/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.84800	6.83800	0
30/08/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.89800	6.88800	0
30/08/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.94800	6.93800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.99800	6.98800	0
30/08/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.04800	7.03800	0
30/08/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.59800	7.58800	0
30/08/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.35600	8.34600	0
30/08/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.40600	8.39600	0
30/08/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.45600	8.44600	0
30/08/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.39800	8.38800	0
30/08/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.44800	8.43800	0
30/08/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.49800	8.48800	0
30/08/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.54800	8.53800	0
30/08/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.59800	8.58800	0
30/08/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.64800	8.63800	0
30/08/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.69800	8.68800	0
30/08/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.74800	8.73800	0
30/08/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.79800	8.78800	0
30/08/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.84800	8.83800	0
30/08/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.89800	8.88800	0
30/08/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.94800	8.93800	0
30/08/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.99800	8.98800	0
30/08/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.04800	9.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	£ / R On 14-March-11			Foreign Exchange Future	11.68500	11.69880	533
30/08/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.62600	0.63700	870
30/08/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.39100	0.38800	0
30/08/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.48900	0.49900	0
30/08/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.55400	0.55000	0
30/08/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.47000	0.48000	0
30/08/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.58500	0.58100	0
30/08/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.45300	0.46200	0
30/08/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.61800	0.61300	0
30/08/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.24000	0.25100	0
30/08/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.61000	0.60700	0
30/08/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.00900	0.01300	0
30/08/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.64000	0.63100	0
30/08/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.26900	0.27700	870
30/08/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.13400	1.12800	0
30/08/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.00100	0.00200	0
30/08/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.33200	1.32000	0
30/08/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.38200	1.36900	0
30/08/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.43200	1.41900	0
30/08/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08800	0.08800	0
30/08/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01223	0.01224	0
30/08/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00023	0.00024	0
30/08/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00414	0.00426	0
30/08/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00034	0.00036	0
30/08/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00458	0.00464	0
30/08/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00258	0.00264	0
30/08/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00154	0.00161	0
30/08/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00954	0.00961	0
30/08/2010	€ / R On 14-March-11			Foreign Exchange Future	9.58590	9.61470	8,620
30/08/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.61000	1.63900	0
30/08/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.56100	1.58900	0
30/08/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00500	0.00500	0
30/08/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.51100	1.54000	0
30/08/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.46200	1.49000	0
30/08/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00600	0.00600	0
30/08/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.36300	1.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00700	0.00800	0
30/08/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.26400	1.29300	0
30/08/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00800	0.00900	0
30/08/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.21500	1.24400	0
30/08/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.00900	0.01000	0
30/08/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.06800	1.09800	0
30/08/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01200	0.01400	0
30/08/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.92700	0.95400	0
30/08/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02100	0.02000	0
30/08/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.66600	0.69200	0
30/08/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06000	0.05800	0
30/08/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.62600	0.65200	0
30/08/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.07000	0.06800	0
30/08/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.58700	0.61300	0
30/08/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.08100	0.07900	0
30/08/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.54900	0.57500	0
30/08/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.09300	0.09100	0
30/08/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.47800	0.50300	0
30/08/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.12200	0.11900	0
30/08/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.41200	0.43600	0
30/08/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.15600	0.15200	0
30/08/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.38200	0.40500	0
30/08/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.17600	0.17100	0
30/08/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.35300	0.37500	0
30/08/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.19700	0.19100	1,125
30/08/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.29900	0.32000	0
30/08/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.24300	0.23600	0
30/08/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.42600	0.44500	10,429
30/08/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.34000	0.33000	0
30/08/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.23600	0.25200	0
30/08/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.33000	0.31800	0
30/08/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.21900	0.23400	0
30/08/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.36300	0.35000	750
30/08/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.32600	0.34100	0
30/08/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.49000	0.47600	0
30/08/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.31100	0.32500	0
30/08/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.52500	0.51000	0
30/08/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.29600	0.31000	0
30/08/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.56000	0.54500	0
30/08/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.14100	0.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.58500	0.56800	0
30/08/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.13200	0.14200	0
30/08/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.62600	0.60800	0
30/08/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.12300	0.13200	0
30/08/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.66700	0.64800	0
30/08/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.10700	0.11500	375
30/08/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.75100	0.73100	0
30/08/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.09300	0.10100	0
30/08/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.83700	0.81700	0
30/08/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.08700	0.09400	0
30/08/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.88100	0.86000	0
30/08/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.08200	0.08900	60
30/08/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.92600	0.90500	0
30/08/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.17700	0.18700	14,937
30/08/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.99100	0.97200	0
30/08/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.16300	0.17200	4,508
30/08/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.07700	1.05700	0
30/08/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.06000	0.06500	0
30/08/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.15400	1.13100	0
30/08/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.04300	0.04600	0
30/08/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.43700	1.41200	0
30/08/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.04000	0.04400	0
30/08/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.48400	1.46000	0
30/08/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.03800	0.04200	0
30/08/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.53200	1.50800	0
30/08/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.03600	0.04000	0
30/08/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.58000	1.55600	0
30/08/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.03300	0.03600	0
30/08/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.67700	1.65200	0
30/08/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.03000	0.03300	0
30/08/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.77400	1.74900	0
30/08/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.02900	0.03100	0
30/08/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.82300	1.79700	0
30/08/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.02500	0.02700	0
30/08/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.96900	1.94300	0
30/08/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.02000	0.02300	0
30/08/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.11400	2.08900	0
30/08/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.34400	2.31700	0
30/08/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01300	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.40700	2.38000	0
30/08/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01200	0.01300	0
30/08/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.45600	2.42900	0
30/08/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01100	0.01200	0
30/08/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.50500	2.47800	0
30/08/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01000	0.01100	0
30/08/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.55400	2.52700	0
30/08/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00900	0.01000	0
30/08/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.60300	2.57600	0
30/08/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00800	0.01000	0
30/08/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.65200	2.62600	0
30/08/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00700	0.00800	0
30/08/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.75100	2.72400	0
30/08/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00700	0.00800	0
30/08/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.80100	2.77400	0
30/08/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00500	0.00600	0
30/08/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.94900	2.92200	0
30/08/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00400	0.00500	0
30/08/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.09800	3.07100	0
30/08/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00200	0.00300	0
30/08/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.39600	3.36900	0
30/08/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00200	0.00200	0
30/08/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.49600	3.46800	0
30/08/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.39500	4.36700	0
30/08/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.44500	4.41700	0
30/08/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.49500	4.46700	0
30/08/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.54500	4.51700	0
30/08/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
30/08/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.64500	4.61700	0
30/08/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.74400	4.71700	0
30/08/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00100	0
30/08/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.79400	4.76700	0
30/08/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.94400	4.91600	0
30/08/2010	€ / R On 13-December-10	14.55	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
30/08/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.09400	5.06600	0
30/08/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.39400	5.36600	0
30/08/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.49400	5.46600	0
30/08/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.39400	6.36600	0
30/08/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.44400	6.41600	0
30/08/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.49400	6.46600	0
30/08/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.54400	6.51600	0
30/08/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.64400	6.61600	0
30/08/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.74400	6.71600	0
30/08/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.79400	6.76600	0
30/08/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.94400	6.91600	0
30/08/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.09400	7.06600	0
30/08/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.39400	7.36600	0
30/08/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.49400	7.46600	0
30/08/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.39400	8.36600	0
30/08/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.44400	8.41600	0
30/08/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.49400	8.46600	0
30/08/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.54400	8.51600	0
30/08/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.64400	8.61600	0
30/08/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.74400	8.71600	0
30/08/2010	€ / R On 13-December-10	18.25	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
30/08/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.79400	8.76600	0
30/08/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.94400	8.91600	0
30/08/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.09400	9.06600	0
30/08/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.39400	9.36600	0
30/08/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.49400	9.46600	0
30/08/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.39400	10.36600	0
30/08/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.44400	10.41600	0
30/08/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.49400	10.46600	0
30/08/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.54400	10.51600	0
30/08/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.64400	10.61600	0
30/08/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.74400	10.71600	0
30/08/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.79400	10.76600	0
30/08/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.94400	10.91600	0
30/08/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.09400	11.06600	0
30/08/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.39400	11.36600	0
30/08/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/08/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.49400	11.46600	0
30/08/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.62140	6.60610	501
30/08/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.25100	0.23700	0
30/08/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.28000	0.28100	0
30/08/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.23400	0.22000	0
30/08/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.31300	0.31400	0
30/08/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21800	0.20400	0
30/08/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.34700	0.34800	0
30/08/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.09700	0.08900	0
30/08/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.39800	0.40500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.08800	0.08100	200
30/08/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.43900	0.44700	0
30/08/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.05240	7.02210	350
30/08/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.00100	0.00200	0
30/08/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.53900	0.57100	0
30/08/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.03500	0.03600	0
30/08/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.63300	0.66400	0
30/08/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.03100	0.03200	0
30/08/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.67900	0.71000	0
30/08/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.02700	0.02800	0
30/08/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.72500	0.75600	0
30/08/2010	CHF / R On 13-December-10			Foreign Exchange Future	7.28290	7.26510	0
30/08/2010	CHF / R On 13-September-10	6.95	C	Foreign Exchange Future	0.23600	0.22600	0
30/08/2010	CHF / R On 13-September-10	6.95	P	Foreign Exchange Future	0.01500	0.02400	0
30/08/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.40200	0.39200	0
30/08/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11900	0.12700	0
30/08/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.36900	0.36000	0
30/08/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13600	0.14500	0
30/08/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.33700	0.32900	0
30/08/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15400	0.16400	0
<b>Futures Open Interest</b>							<b>456,175.00</b>
<b>Options Open Interest</b>							<b>569,666.00</b>
<b>Total</b>							<b>1,025,841.00</b>