



Currency Futures & Options Weekly Statistics

From: 19/07/2010 To: 19/07/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	\$ / R On 13-June-11			Foreign Exchange Future	8.07830	7.99930	2,900
19/07/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.80100	4.72400	0
19/07/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.03900	3.96300	0
19/07/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.98900	3.91300	0
19/07/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.93900	3.86300	0
19/07/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.00100	3.92400	0
19/07/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.95100	3.87400	0
19/07/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.90100	3.82400	0
19/07/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.85100	3.77400	0
19/07/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.80100	3.72400	0
19/07/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.75100	3.67400	0
19/07/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.70100	3.62400	0
19/07/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.65100	3.57400	0
19/07/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.60100	3.52400	0
19/07/2010	\$ / 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
19/07/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.55100	3.47400	0
19/07/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.50100	3.42400	0
19/07/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.45100	3.37400	0
19/07/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.40100	3.32400	0
19/07/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.35100	3.27400	0
19/07/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.03900	2.96300	0
19/07/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.98900	2.91300	0
19/07/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.93900	2.86300	0
19/07/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.00100	2.92400	0
19/07/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.95100	2.87400	0
19/07/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.90100	2.82400	0
19/07/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.85100	2.77400	0
19/07/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.80100	2.72400	0
19/07/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.75100	2.67400	0
19/07/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.70200	2.62500	0
19/07/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.65200	2.57500	0
19/07/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.60200	2.52500	0
19/07/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.55200	2.47500	0
19/07/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.50200	2.42500	0
19/07/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.45200	2.37500	0
19/07/2010	\$ / 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
19/07/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.40200	2.32500	0
19/07/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.35200	2.27500	0
19/07/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.03900	1.96300	0
19/07/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.98900	1.91300	0
19/07/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.93900	1.86300	0
19/07/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.00400	1.92700	0
19/07/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00300	0.00300	0
19/07/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.95400	1.87800	0
19/07/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00300	0.00400	0
19/07/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.90500	1.82800	0
19/07/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00400	0.00400	0
19/07/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.85500	1.77900	0
19/07/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00400	0.00500	0
19/07/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.80600	1.72900	0
19/07/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00500	0.00500	0
19/07/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.75600	1.68000	0
19/07/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00500	0.00600	0
19/07/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.70700	1.63000	0
19/07/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00600	0.00600	0
19/07/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.65700	1.58100	0
19/07/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00600	0.00700	0
19/07/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.60800	1.53200	0
19/07/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00700	0.00800	0
19/07/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.55900	1.48300	0
19/07/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00800	0.00900	0
19/07/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.51000	1.43400	0
19/07/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00900	0.01000	0
19/07/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.46100	1.38500	0
19/07/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.01000	0.01100	0
19/07/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.41200	1.33600	0
19/07/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01100	0.01200	0
19/07/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.36300	1.28700	0
19/07/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01200	0.01300	0
19/07/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.04200	0.96800	0
19/07/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00300	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.99300	0.91900	0
19/07/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00400	0.00600	0
19/07/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.94400	0.87100	0
19/07/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00500	0.00800	0
19/07/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.02600	0.95700	0
19/07/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.02500	0.03300	0
19/07/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.98100	0.91300	0
19/07/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.03000	0.03900	0
19/07/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.93600	0.87000	0
19/07/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.03500	0.04600	0
19/07/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.89300	0.82800	0
19/07/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.04200	0.05400	0
19/07/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.85100	0.78700	0
19/07/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.05000	0.06300	0
19/07/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.80900	0.74700	0
19/07/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.05800	0.07300	0
19/07/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.76900	0.70800	0
19/07/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.06800	0.08400	0
19/07/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.72900	0.67000	0
19/07/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.07800	0.09600	0
19/07/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.69100	0.63400	0
19/07/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.09000	0.11000	0
19/07/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.65400	0.59800	0
19/07/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.10300	0.12400	0
19/07/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.61800	0.56400	0
19/07/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.11700	0.14000	0
19/07/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.88400	0.83000	0
19/07/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.20600	0.23100	0
19/07/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.85200	0.80000	0
19/07/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.22400	0.25100	0
19/07/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.82100	0.77100	0
19/07/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.24300	0.27200	0
19/07/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.45700	0.41200	15,000
19/07/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.20600	0.23800	0
19/07/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.24000	0.19700	0
19/07/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.15100	0.18400	0
19/07/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.40200	0.36100	0
19/07/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.25100	0.28700	500
19/07/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.18700	0.15600	1,200
19/07/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.19800	0.24300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.35100	0.31700	0
19/07/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.30000	0.34300	0
19/07/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.32800	0.29800	8,010
19/07/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.32700	0.37400	0
19/07/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.30900	0.28100	30,000
19/07/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.35800	0.40700	0
19/07/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.44000	0.40900	0
19/07/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.42600	0.47300	0
19/07/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.42100	0.39200	0
19/07/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.45700	0.50600	0
19/07/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.40300	0.37500	340
19/07/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.48900	0.53900	0
19/07/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.24400	0.22100	0
19/07/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.49300	0.54700	0
19/07/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.23000	0.20800	4,400
19/07/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.52900	0.58400	0
19/07/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.21700	0.19600	0
19/07/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.56600	0.62200	0
19/07/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.20500	0.18500	1,000
19/07/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.60400	0.66100	0
19/07/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.19400	0.17500	0
19/07/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.64300	0.70100	0
19/07/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.18300	0.16500	0
19/07/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.68200	0.74100	0
19/07/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.17300	0.15600	0
19/07/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.72200	0.78200	0
19/07/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.16400	0.14800	0
19/07/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.76300	0.82400	0
19/07/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.27600	0.25600	30,000
19/07/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	0.81200	0.87000	0
19/07/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.14700	0.13200	0
19/07/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.84600	0.90800	0
19/07/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.14000	0.12500	1,000
19/07/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.88900	0.95100	0
19/07/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.01700	0.01400	3,000
19/07/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.97800	1.05100	0
19/07/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.11400	0.10200	15,000
19/07/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.06300	1.12800	0
19/07/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.10400	0.09200	30,000
19/07/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.15300	1.21800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.09400	0.08400	20,000
19/07/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.24300	1.31000	0
19/07/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.09000	0.08000	0
19/07/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.28900	1.35600	0
19/07/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.08600	0.07600	500
19/07/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.33500	1.40200	0
19/07/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00600	0.00500	0
19/07/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.41700	1.49200	0
19/07/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.07900	0.07000	0
19/07/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.42800	1.49600	0
19/07/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00400	0.00400	0
19/07/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.56500	1.64100	0
19/07/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.06200	0.05400	0
19/07/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.71100	1.78000	0
19/07/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.06000	0.05200	0
19/07/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.75900	1.82800	0
19/07/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00200	0.00200	0
19/07/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.96300	2.03900	0
19/07/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00200	0.00100	0
19/07/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.01300	2.08800	0
19/07/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00200	0.00100	0
19/07/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.06300	2.13800	0
19/07/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.04800	0.04100	0
19/07/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.04700	2.11700	0
19/07/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.04600	0.03800	0
19/07/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.09500	2.16400	0
19/07/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.04400	0.03600	0
19/07/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.14300	2.21200	0
19/07/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.04200	0.03500	300
19/07/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.19100	2.26100	0
19/07/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.04000	0.03300	0
19/07/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.23900	2.30900	0
19/07/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.03800	0.03100	0
19/07/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.28700	2.35700	0
19/07/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.03600	0.03000	0
19/07/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.33500	2.40600	0
19/07/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.03500	0.02800	0
19/07/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.38400	2.45400	0
19/07/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.03300	0.02700	0
19/07/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.43200	2.50300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.03100	0.02500	0
19/07/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.48000	2.55100	0
19/07/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.03000	0.02400	0
19/07/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.52900	2.60000	0
19/07/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.02900	0.02300	0
19/07/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.57800	2.64900	0
19/07/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.02700	0.02200	0
19/07/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.62600	2.69800	0
19/07/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.07500	0.06700	30,000
19/07/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.61100	2.68100	0
19/07/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.01600	0.01200	0
19/07/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.21500	3.28800	0
19/07/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.96100	4.03700	0
19/07/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.01100	4.08700	0
19/07/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.06100	4.13700	0
19/07/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00900	0.00600	0
19/07/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.00800	4.08200	0
19/07/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00900	0.00600	0
19/07/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.05800	4.13200	0
19/07/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00800	0.00500	0
19/07/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.10700	4.18100	0
19/07/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00700	0.00500	0
19/07/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.15600	4.23100	0
19/07/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00700	0.00500	0
19/07/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.20600	4.28100	0
19/07/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00700	0.00400	0
19/07/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.25600	4.33000	0
19/07/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00600	0.00400	0
19/07/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.30500	4.38000	0
19/07/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00600	0.00400	0
19/07/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.35500	4.43000	0
19/07/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00500	0.00400	0
19/07/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.40400	4.48000	0
19/07/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00500	0.00300	0
19/07/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.45400	4.52900	0
19/07/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00500	0.00300	0
19/07/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.50400	4.57900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00400	0.00300	0
19/07/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.55300	4.62900	0
19/07/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00400	0.00300	0
19/07/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.60300	4.67900	0
19/07/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00400	0.00300	0
19/07/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.65300	4.72900	0
19/07/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00200	0.00100	0
19/07/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.20100	5.27700	0
19/07/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.96100	6.03700	0
19/07/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.01100	6.08700	0
19/07/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.06100	6.13700	0
19/07/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.99900	6.07600	0
19/07/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.04900	6.12600	0
19/07/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.09900	6.17600	0
19/07/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.14900	6.22600	0
19/07/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.19900	6.27600	0
19/07/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.24900	6.32600	0
19/07/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.29900	6.37600	0
19/07/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.34900	6.42600	0
19/07/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.39900	6.47600	0
19/07/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.44900	6.52600	0
19/07/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.49900	6.57600	0
19/07/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.54900	6.62600	0
19/07/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.59900	6.67600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.64900	6.72600	0
19/07/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.19900	7.27600	0
19/07/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.96100	8.03700	0
19/07/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.01100	8.08700	0
19/07/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.06100	8.13700	0
19/07/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.99900	8.07600	0
19/07/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.04900	8.12600	0
19/07/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.09900	8.17600	0
19/07/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.14900	8.22600	0
19/07/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.19900	8.27600	0
19/07/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.24900	8.32600	0
19/07/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.29900	8.37600	0
19/07/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.34900	8.42600	0
19/07/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.39900	8.47600	0
19/07/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.44900	8.52600	0
19/07/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.49900	8.57600	0
19/07/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.54900	8.62600	0
19/07/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.59900	8.67600	0
19/07/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.64900	8.72600	0
19/07/2010	£ / R On 14-March-11			Foreign Exchange Future	12.09870	12.08430	510
19/07/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.78000	0.77700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.43100	0.44300	0
19/07/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.75500	0.75200	0
19/07/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.45600	0.46800	0
19/07/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.73000	0.72800	0
19/07/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.48100	0.49400	0
19/07/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.47800	0.47600	0
19/07/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.44500	0.45800	0
19/07/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.18100	0.18200	417
19/07/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.41400	0.42900	0
19/07/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.06200	0.06400	0
19/07/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	0.99500	1.01100	0
19/07/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.05800	0.06000	0
19/07/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.04100	1.05700	0
19/07/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.05400	0.05600	0
19/07/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.08700	1.10300	0
19/07/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.09070	0.09020	0
19/07/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01500	0.01456	0
19/07/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00030	0.00036	0
19/07/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00687	0.00637	0
19/07/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00047	0.00057	0
19/07/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00708	0.00686	0
19/07/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00238	0.00266	0
19/07/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00313	0.00307	0
19/07/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00843	0.00887	0
19/07/2010	€ / R On 14-March-11			Foreign Exchange Future	10.31130	10.19700	8,620
19/07/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	2.32500	2.21200	0
19/07/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00500	0.00500	0
19/07/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	2.27500	2.16300	0
19/07/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00500	0.00600	0
19/07/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	2.22600	2.11300	0
19/07/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00600	0.00600	0
19/07/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.17600	2.06400	0
19/07/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00600	0.00700	0
19/07/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.07700	1.96500	0
19/07/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00700	0.00800	0
19/07/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.97900	1.86700	0
19/07/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00900	0.01000	0
19/07/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.93000	1.81800	0
19/07/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01000	0.01100	0
19/07/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.78300	1.67200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01300	0.01500	0
19/07/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	1.63600	1.52600	0
19/07/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01600	0.01900	0
19/07/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	1.34800	1.24000	0
19/07/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02800	0.03300	0
19/07/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	1.30000	1.19300	0
19/07/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03000	0.03600	0
19/07/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	1.25300	1.14600	0
19/07/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03300	0.03900	0
19/07/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.20600	1.10000	0
19/07/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03600	0.04300	0
19/07/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.11300	1.01100	0
19/07/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04300	0.05400	0
19/07/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.02400	0.92700	0
19/07/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05400	0.07000	0
19/07/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.98200	0.88600	0
19/07/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.06200	0.07900	0
19/07/2010	€ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.75100	0.64900	0
19/07/2010	€ / R On 13-September-10	9.30	P	Foreign Exchange Future	0.02200	0.03300	1,500
19/07/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.85900	0.76900	0
19/07/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.08900	0.11200	0
19/07/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.74400	0.66100	0
19/07/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.12400	0.15400	0
19/07/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.79700	0.72200	0
19/07/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.23600	0.27500	0
19/07/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.76500	0.69200	0
19/07/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.25400	0.29500	0
19/07/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.73500	0.66400	0
19/07/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.27400	0.31700	0
19/07/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.51200	0.44600	0
19/07/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.24200	0.28900	0
19/07/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.48400	0.41900	0
19/07/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.26400	0.31200	0
19/07/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.45600	0.39400	0
19/07/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.28600	0.33700	0
19/07/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.40400	0.35100	0
19/07/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.33400	0.39400	0
19/07/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.36000	0.31500	0
19/07/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.39000	0.45800	0
19/07/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.34100	0.29800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.42100	0.49100	0
19/07/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.32300	0.28300	60
19/07/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.45300	0.52600	0
19/07/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.29100	0.25400	0
19/07/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.52100	0.59700	0
19/07/2010	€ / R On 13-September-10	10.50	C	Foreign Exchange Future	0.07500	0.05600	2,530
19/07/2010	€ / R On 13-September-10	10.50	P	Foreign Exchange Future	0.54600	0.64000	0
19/07/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.24800	0.21800	0
19/07/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.62800	0.71100	0
19/07/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.18300	0.16100	0
19/07/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.86300	0.95400	0
19/07/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.17400	0.15300	0
19/07/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.90400	0.99600	0
19/07/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.16600	0.14600	0
19/07/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.94600	1.03900	0
19/07/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.15800	0.13900	0
19/07/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.98800	1.08200	0
19/07/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.14400	0.12700	0
19/07/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.07400	1.17000	0
19/07/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.13100	0.11600	0
19/07/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.16100	1.25900	0
19/07/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.12500	0.11100	0
19/07/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.20500	1.30400	0
19/07/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.10900	0.09700	0
19/07/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.33900	1.44000	0
19/07/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.09600	0.08600	0
19/07/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.47600	1.57900	0
19/07/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00500	0.00400	0
19/07/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.64100	1.75200	0
19/07/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07600	0.06800	0
19/07/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.75600	1.86100	0
19/07/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07300	0.06600	0
19/07/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.80300	1.90900	0
19/07/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07000	0.06300	0
19/07/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.85000	1.95600	0
19/07/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06800	0.06100	0
19/07/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.89800	2.00400	0
19/07/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06500	0.05900	0
19/07/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.94500	2.05200	0
19/07/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06300	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.99300	2.09900	0
19/07/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05800	0.05100	0
19/07/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.08800	2.19400	0
19/07/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05500	0.04900	0
19/07/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.13500	2.24200	0
19/07/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.04800	0.04200	0
19/07/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.27800	2.38500	0
19/07/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.04200	0.03700	0
19/07/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	2.42200	2.53000	0
19/07/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.03200	0.02800	0
19/07/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.71200	2.82100	0
19/07/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.02900	0.02600	0
19/07/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.80900	2.91900	0
19/07/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.01400	0.01200	0
19/07/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.69400	3.80500	0
19/07/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.01300	0.01200	0
19/07/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.74300	3.85500	0
19/07/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.01300	0.01100	0
19/07/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.79300	3.90400	0
19/07/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.01200	0.01100	0
19/07/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.84200	3.95400	0
19/07/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.01200	0.01000	0
19/07/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.94200	4.05300	0
19/07/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.01100	0.00900	0
19/07/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.04100	4.15200	0
19/07/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.01000	0.00800	0
19/07/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.09000	4.20100	0
19/07/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00800	0.00700	0
19/07/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.23800	4.35000	0
19/07/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00700	0.00600	0
19/07/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	4.38700	4.49900	0
19/07/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00500	0.00400	0
19/07/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	4.68500	4.79700	0
19/07/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00400	0.00400	0
19/07/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.78400	4.89700	0
19/07/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00200	0.00100	0
19/07/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	5.68200	5.79400	0
19/07/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.73100	5.84400	0
19/07/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.78100	5.89400	0
19/07/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.83100	5.94400	0
19/07/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.93100	6.04400	0
19/07/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.03100	6.14400	0
19/07/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.08100	6.19400	0
19/07/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.23100	6.34400	0
19/07/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	6.38100	6.49400	0
19/07/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	6.68100	6.79400	0
19/07/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/07/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.78100	6.89400	0
19/07/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	7.68000	7.79300	0
19/07/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	7.73000	7.84300	0
19/07/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.78000	7.89300	0
19/07/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.83000	7.94300	0
19/07/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.93000	8.04300	0
19/07/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.03000	8.14300	0
19/07/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.08000	8.19300	0
19/07/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.23000	8.34300	0
19/07/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	8.38000	8.49300	0
19/07/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	8.68000	8.79300	0
19/07/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.78000	8.89300	0
19/07/2010	€ / R On 13-December-10	19.85	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
19/07/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	9.68000	9.79300	0
19/07/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	9.73000	9.84300	0
19/07/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	9.78000	9.89300	0
19/07/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.83000	9.94300	0
19/07/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.93000	10.04300	0
19/07/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.03000	10.14300	0
19/07/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.08000	10.19300	0
19/07/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.23000	10.34300	0
19/07/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	10.38000	10.49300	0
19/07/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	10.68000	10.79300	0
19/07/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/07/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	10.78000	10.89300	0
19/07/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.70420	6.68720	5
19/07/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.32500	0.32000	0
19/07/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.27100	0.28300	0
19/07/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.30200	0.29800	0
19/07/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.29800	0.31100	0
19/07/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.28100	0.27700	0
19/07/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.32700	0.34000	0
19/07/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.15100	0.15000	0
19/07/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.36800	0.38500	0
19/07/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.13800	0.13700	200
19/07/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.40500	0.42200	0
19/07/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.42180	7.36930	0
19/07/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.07500	0.05900	0
19/07/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.24900	0.28400	0
19/07/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.12700	0.11500	0
19/07/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.35500	0.39600	0
19/07/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.11400	0.10300	0
19/07/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.39200	0.43400	0
19/07/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.10200	0.09200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.43000	0.47300	0
Futures Open Interest							340,907.00
Options Open Interest							369,152.00
Total							710,059.00