



Currency Futures & Options Weekly Statistics

From: 16/08/2010 To: 16/08/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.62560	7.67980	2,900
16/08/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.35900	4.41300	0
16/08/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.60000	3.65400	0
16/08/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.55000	3.60400	0
16/08/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.50000	3.55400	0
16/08/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.55900	3.61300	0
16/08/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.50900	3.56300	0
16/08/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.45900	3.51300	0
16/08/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.40900	3.46300	0
16/08/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.35900	3.41300	0
16/08/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.30900	3.36300	0
16/08/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.25900	3.31300	0
16/08/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.20900	3.26300	0
16/08/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.15900	3.21300	0
16/08/2010	\$ / 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
16/08/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.10900	3.16300	0
16/08/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.05900	3.11300	0
16/08/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.00900	3.06300	0
16/08/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	2.95900	3.01300	0
16/08/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.90900	2.96300	0
16/08/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.60000	2.65400	0
16/08/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.55000	2.60400	0
16/08/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.50000	2.55400	0
16/08/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.56000	2.61300	0
16/08/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.51000	2.56300	0
16/08/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00100	0.00000	0
16/08/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.46000	2.51300	0
16/08/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00100	0.00000	0
16/08/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.41000	2.46300	0
16/08/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00100	0.00000	0
16/08/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.36000	2.41300	0
16/08/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00100	0.00000	0
16/08/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.31000	2.36300	0
16/08/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00100	0.00000	0
16/08/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.26000	2.31300	0
16/08/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00100	0.00000	0
16/08/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.21000	2.26300	0
16/08/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00100	0.00000	0
16/08/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.16000	2.21400	0
16/08/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.11000	2.16400	0
16/08/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.06000	2.11400	0
16/08/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.01000	2.06400	0
16/08/2010	\$ / 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
16/08/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	1.96000	2.01400	0
16/08/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.91100	1.96400	0
16/08/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00200	0.00100	0
16/08/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.60000	1.65400	0
16/08/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.55000	1.60400	0
16/08/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.50000	1.55400	0
16/08/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.56200	1.61500	0
16/08/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00300	0.00200	0
16/08/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.51200	1.56600	0
16/08/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00300	0.00300	0
16/08/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.46200	1.51600	0
16/08/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
16/08/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.41300	1.46600	0
16/08/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00400	0.00300	0
16/08/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.36300	1.41700	0
16/08/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00400	0.00400	0
16/08/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.31400	1.36700	0
16/08/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00500	0.00400	0
16/08/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.26400	1.31800	0
16/08/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00500	0.00500	0
16/08/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.21500	1.26800	0
16/08/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00600	0.00500	0
16/08/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.16500	1.21900	0
16/08/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00600	0.00600	0
16/08/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.11600	1.16900	0
16/08/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00700	0.00600	0
16/08/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.06700	1.12000	0
16/08/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00800	0.00700	0
16/08/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.01800	1.07100	0
16/08/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00900	0.00800	0
16/08/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	0.97000	1.02200	0
16/08/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.01100	0.00900	0
16/08/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.92300	0.97500	0
16/08/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.01400	0.01200	0
16/08/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.60700	0.66000	0
16/08/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00700	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.55900	0.61200	0
16/08/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00900	0.00800	0
16/08/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.51200	0.56400	0
16/08/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.01200	0.01000	0
16/08/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.61600	0.66300	0
16/08/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.05700	0.05000	0
16/08/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.57600	0.62200	0
16/08/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.06700	0.05900	0
16/08/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.53800	0.58300	0
16/08/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.07900	0.07000	0
16/08/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.50100	0.54500	0
16/08/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09200	0.08200	0
16/08/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.46500	0.50800	0
16/08/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10600	0.09500	0
16/08/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.43100	0.47300	0
16/08/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12200	0.11000	0
16/08/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.39800	0.43900	0
16/08/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13900	0.12600	0
16/08/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.36700	0.40700	0
16/08/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.15800	0.14400	0
16/08/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.33700	0.37700	0
16/08/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.17800	0.16400	0
16/08/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.45900	0.50000	33,350
16/08/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.24100	0.22900	0
16/08/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.28300	0.32000	0
16/08/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.22400	0.20700	0
16/08/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.54100	0.58200	0
16/08/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.31500	0.30200	0
16/08/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.51600	0.55500	0
16/08/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.34000	0.32500	0
16/08/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.49200	0.53000	0
16/08/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.36600	0.35000	0
16/08/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.34000	0.37200	371
16/08/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.37200	0.35100	0
16/08/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.18900	0.21400	15,000
16/08/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.38000	0.35100	0
16/08/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.03000	0.04200	0
16/08/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.38000	0.33800	0
16/08/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.16200	0.18400	1,000
16/08/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.45300	0.42100	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.02000	0.02900	1,200
16/08/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.47000	0.42500	0
16/08/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.13900	0.15900	0
16/08/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.53000	0.49600	0
16/08/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.12900	0.14800	14,644
16/08/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.57000	0.53500	0
16/08/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.11900	0.13700	30,000
16/08/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.61000	0.57400	0
16/08/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.22200	0.24500	0
16/08/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.65400	0.62400	0
16/08/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.21100	0.23300	33,350
16/08/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.69300	0.66200	0
16/08/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.20000	0.22100	340
16/08/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.73200	0.70000	0
16/08/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.08900	0.10300	0
16/08/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.78000	0.74000	0
16/08/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.08300	0.09700	4,400
16/08/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.82400	0.78400	0
16/08/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.07800	0.09000	0
16/08/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.86900	0.82700	0
16/08/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.07300	0.08400	4,000
16/08/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.91400	0.87100	0
16/08/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.06800	0.07900	0
16/08/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.95900	0.91600	0
16/08/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.06400	0.07400	0
16/08/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	1.00500	0.96100	0
16/08/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.14300	0.15900	3,000
16/08/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.02500	0.98800	0
16/08/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.05600	0.06500	0
16/08/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.09700	1.05200	0
16/08/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.13100	0.14500	30,000
16/08/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.11300	1.07400	0
16/08/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.05000	0.05800	0
16/08/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.19100	1.14500	0
16/08/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.04700	0.05500	3,185
16/08/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.23800	1.19200	0
16/08/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00100	0.00100	3,000
16/08/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.40100	1.34700	0
16/08/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.03800	0.04400	15,000
16/08/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.42900	1.38100	0

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16/08/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.03400	0.03900	30,000
16/08/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.52500	1.47600	0
16/08/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.03100	0.03600	20,000
16/08/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.62200	1.57300	0
16/08/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.02900	0.03400	0
16/08/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.67000	1.62100	0
16/08/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.02800	0.03200	500
16/08/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.71900	1.66900	0
16/08/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.85000	1.79600	0
16/08/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.02500	0.02900	0
16/08/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.81600	1.76600	0
16/08/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	2.00000	1.94600	0
16/08/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.01800	0.02200	0
16/08/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.10900	2.05900	0
16/08/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.01700	0.02000	0
16/08/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.15800	2.10700	0
16/08/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.40000	2.34600	0
16/08/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.45000	2.39600	0
16/08/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.50000	2.44600	0
16/08/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.01000	0.01200	0
16/08/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.45100	2.39900	0
16/08/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.00900	0.01100	0
16/08/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.50000	2.44800	0
16/08/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00800	0.01000	0
16/08/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.54900	2.49700	0
16/08/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00800	0.00900	300
16/08/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.59900	2.54600	0
16/08/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00700	0.00900	0
16/08/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.64800	2.59600	0
16/08/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00600	0.00800	0
16/08/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.69700	2.64500	0
16/08/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00600	0.00700	0
16/08/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.74700	2.69400	0
16/08/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00500	0.00700	0
16/08/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.79600	2.74400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00500	0.00600	0
16/08/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.84600	2.79300	0
16/08/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00400	0.00600	0
16/08/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.89500	2.84300	0
16/08/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00400	0.00500	0
16/08/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.94500	2.89200	0
16/08/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00400	0.00500	0
16/08/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.99500	2.94200	0
16/08/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00300	0.00400	0
16/08/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	3.04400	2.99100	0
16/08/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.02900	0.03300	30,000
16/08/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.01100	2.96200	0
16/08/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.64200	3.58800	0
16/08/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.40000	4.34600	0
16/08/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.45000	4.39600	0
16/08/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.50000	4.44600	0
16/08/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.44100	4.38700	0
16/08/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.49100	4.43700	0
16/08/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.54100	4.48700	0
16/08/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.59100	4.53700	0
16/08/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.64100	4.58700	0
16/08/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.69100	4.63700	0
16/08/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.74100	4.68700	0
16/08/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.79100	4.73700	0
16/08/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.84100	4.78700	0
16/08/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.89100	4.83700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.94100	4.88700	0
16/08/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.99100	4.93700	0
16/08/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	5.04100	4.98700	0
16/08/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.09100	5.03700	0
16/08/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.64100	5.58700	0
16/08/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.40000	6.34600	0
16/08/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.45000	6.39600	0
16/08/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.50000	6.44600	0
16/08/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.44100	6.38700	0
16/08/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.49100	6.43700	0
16/08/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.54100	6.48700	0
16/08/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.59100	6.53700	0
16/08/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.64100	6.58700	0
16/08/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.69100	6.63700	0
16/08/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.74100	6.68700	0
16/08/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.79100	6.73700	0
16/08/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.84100	6.78700	0
16/08/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.89100	6.83700	0
16/08/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.94100	6.88700	0
16/08/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.99100	6.93700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	7.04100	6.98700	0
16/08/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.09100	7.03700	0
16/08/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.64100	7.58700	0
16/08/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.40000	8.34600	0
16/08/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.45000	8.39600	0
16/08/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.50000	8.44600	0
16/08/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.44100	8.38700	0
16/08/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.49100	8.43700	0
16/08/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.54100	8.48700	0
16/08/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.59100	8.53700	0
16/08/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.64100	8.58700	0
16/08/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.69100	8.63700	0
16/08/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.74100	8.68700	0
16/08/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.79100	8.73700	0
16/08/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.84100	8.78700	0
16/08/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.89100	8.83700	0
16/08/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.94100	8.88700	0
16/08/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.99100	8.93700	0
16/08/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	9.04100	8.98700	0
16/08/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.09100	9.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	£ / R On 14-March-11			Foreign Exchange Future	11.77000	11.78450	530
16/08/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.71100	0.72200	870
16/08/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.39100	0.38800	0
16/08/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.56400	0.57500	0
16/08/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.54400	0.54100	0
16/08/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.54500	0.55300	0
16/08/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.57500	0.56900	0
16/08/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.52500	0.53400	0
16/08/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.60500	0.60000	0
16/08/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.30200	0.31100	0
16/08/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.59500	0.59000	0
16/08/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.04400	0.05200	417
16/08/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.60200	0.59400	0
16/08/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.32200	0.32800	870
16/08/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.10200	1.09400	0
16/08/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.00700	0.00900	0
16/08/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.26500	1.25100	0
16/08/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00600	0.00800	0
16/08/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.31400	1.30000	0
16/08/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00500	0.00700	0
16/08/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.36300	1.34900	0
16/08/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08690	0.08650	0
16/08/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01126	0.01091	0
16/08/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00036	0.00041	0
16/08/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00333	0.00313	0
16/08/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00073	0.00083	0
16/08/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00422	0.00408	0
16/08/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00332	0.00358	0
16/08/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00154	0.00151	0
16/08/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.01064	0.01101	0
16/08/2010	€ / R On 14-March-11			Foreign Exchange Future	9.64920	9.65140	8,620
16/08/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.66800	1.67300	0
16/08/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00500	0.00700	0
16/08/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.61900	1.62400	0
16/08/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00600	0.00800	0
16/08/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.56900	1.57500	0
16/08/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00600	0.00900	0
16/08/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.52000	1.52500	0
16/08/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00700	0.00900	0
16/08/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.42100	1.42700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00800	0.01100	0
16/08/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.32200	1.33000	0
16/08/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.00900	0.01400	0
16/08/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.27300	1.28100	0
16/08/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01000	0.01500	0
16/08/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.12600	1.13600	0
16/08/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01300	0.02000	0
16/08/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.98300	0.99500	0
16/08/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02000	0.02900	0
16/08/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.72300	0.73800	0
16/08/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06000	0.07200	0
16/08/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.68400	0.69800	0
16/08/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.07100	0.08200	0
16/08/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.64500	0.66000	0
16/08/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.08200	0.09400	0
16/08/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.60800	0.62300	0
16/08/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.09500	0.10700	0
16/08/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.53800	0.55100	0
16/08/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.12500	0.13500	0
16/08/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.47300	0.48500	0
16/08/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.16000	0.16900	0
16/08/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.44200	0.45400	0
16/08/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.17900	0.18800	0
16/08/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.41300	0.42400	0
16/08/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.20000	0.20800	1,125
16/08/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.35900	0.36800	0
16/08/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.24600	0.25200	0
16/08/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.48900	0.49600	10,429
16/08/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.34000	0.34500	0
16/08/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.29100	0.29800	0
16/08/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.32800	0.33200	0
16/08/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.27200	0.27900	0
16/08/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.35900	0.36300	750
16/08/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.38100	0.38700	0
16/08/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.48200	0.48600	0
16/08/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.36400	0.36900	0
16/08/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.51500	0.51800	0
16/08/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.34700	0.35300	0
16/08/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.54800	0.55200	0
16/08/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.18000	0.19000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.56700	0.57400	0
16/08/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.16800	0.17900	0
16/08/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.60500	0.61300	0
16/08/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.15700	0.16800	0
16/08/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.64400	0.65200	0
16/08/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.13800	0.14800	375
16/08/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.72500	0.73200	0
16/08/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.12100	0.13200	0
16/08/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.80800	0.81600	0
16/08/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.11300	0.12400	0
16/08/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.85000	0.85800	0
16/08/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.10600	0.11700	60
16/08/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.89300	0.90100	0
16/08/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.21000	0.22000	14,937
16/08/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.96100	0.96900	0
16/08/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.19200	0.20300	4,508
16/08/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.04300	1.05200	0
16/08/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.07700	0.08800	0
16/08/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.11400	1.12200	0
16/08/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.05400	0.06500	0
16/08/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.39100	1.39900	0
16/08/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.05100	0.06100	0
16/08/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.43800	1.44500	0
16/08/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.04800	0.05900	0
16/08/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.48500	1.49300	0
16/08/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.04500	0.05600	0
16/08/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.53200	1.54000	0
16/08/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.04100	0.05100	0
16/08/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.62800	1.63500	0
16/08/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.03700	0.04600	0
16/08/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.72400	1.73000	0
16/08/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.03500	0.04400	0
16/08/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.77200	1.77800	0
16/08/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.03000	0.03900	0
16/08/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.91700	1.92300	0
16/08/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.02500	0.03400	0
16/08/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.06200	2.06800	0
16/08/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.28900	2.28500	0
16/08/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01600	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.35300	2.35600	0
16/08/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01500	0.02000	0
16/08/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.40200	2.40400	0
16/08/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01400	0.01900	0
16/08/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.45100	2.45300	0
16/08/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01300	0.01700	0
16/08/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.50000	2.50100	0
16/08/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01200	0.01600	0
16/08/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.54900	2.55000	0
16/08/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01100	0.01500	0
16/08/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.59800	2.59900	0
16/08/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00900	0.01300	0
16/08/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.69600	2.69700	0
16/08/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00900	0.01200	0
16/08/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.74600	2.74600	0
16/08/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00700	0.01000	0
16/08/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.89400	2.89400	0
16/08/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00600	0.00800	0
16/08/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.04300	3.04200	0
16/08/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00400	0.00500	0
16/08/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.34100	3.33900	0
16/08/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00300	0.00400	0
16/08/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.44000	3.43800	0
16/08/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.33800	4.33500	0
16/08/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.38800	4.38500	0
16/08/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.43800	4.43500	0
16/08/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.48800	4.48500	0
16/08/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.58800	4.58500	0
16/08/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.68800	4.68500	0
16/08/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.73800	4.73500	0
16/08/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/08/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.88800	4.88500	0
16/08/2010	€ / R On 13-December-10	14.55	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
16/08/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.03800	5.03500	0
16/08/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00100	0
16/08/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.33700	5.33500	0
16/08/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00100	0
16/08/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.43700	5.43500	0
16/08/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.33700	6.33400	0
16/08/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.38700	6.38400	0
16/08/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.43700	6.43400	0
16/08/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.48700	6.48400	0
16/08/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.58700	6.58400	0
16/08/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.68700	6.68400	0
16/08/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.73700	6.73400	0
16/08/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.88700	6.88400	0
16/08/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.03700	7.03400	0
16/08/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.33700	7.33400	0
16/08/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.43700	7.43400	0
16/08/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.33700	8.33400	0
16/08/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.38700	8.38400	0
16/08/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.43700	8.43400	0
16/08/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.48700	8.48400	0
16/08/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.58700	8.58400	0
16/08/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.68700	8.68400	0
16/08/2010	€ / 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
16/08/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.73700	8.73400	0
16/08/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.88700	8.88400	0
16/08/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.03700	9.03400	0
16/08/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.33700	9.33400	0
16/08/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.43700	9.43400	0
16/08/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.33700	10.33400	0
16/08/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.38700	10.38400	0
16/08/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.43700	10.43400	0
16/08/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.48700	10.48400	0
16/08/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.58700	10.58400	0
16/08/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.68700	10.68400	0
16/08/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.73700	10.73400	0
16/08/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.88700	10.88400	0
16/08/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.03700	11.03400	0
16/08/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.33700	11.33400	0
16/08/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.43700	11.43400	0
16/08/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.57060	6.61920	256
16/08/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.21900	0.24000	0
16/08/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.29800	0.27100	0
16/08/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.20300	0.22300	0
16/08/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.33200	0.30400	0
16/08/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.18900	0.20700	0
16/08/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.36800	0.33800	0
16/08/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.07800	0.09100	0
16/08/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.43100	0.39300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.07000	0.08200	200
16/08/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.47300	0.43400	0
16/08/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.07780	7.16960	0
16/08/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.00700	0.01300	0
16/08/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.52100	0.43500	0
16/08/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.03700	0.05200	0
16/08/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.60900	0.53200	0
16/08/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.03200	0.04600	0
16/08/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.65400	0.57600	0
16/08/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.02800	0.04100	0
16/08/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.70000	0.62100	0
Futures Open Interest							425,216.00
Options Open Interest							569,583.00
Total							994,799.00