



Currency Futures & Options Weekly Statistics

From: 23/08/2010 To: 23/08/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	\$ / R On 13-June-11			Foreign Exchange Future	7.70930	7.65310	2,975
23/08/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.44000	4.40400	0
23/08/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	3.67800	3.65500	0
23/08/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.62800	3.60500	0
23/08/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.57800	3.55500	0
23/08/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.64000	3.60400	0
23/08/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.59000	3.55400	0
23/08/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.54000	3.50400	0
23/08/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.49000	3.45400	0
23/08/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.44000	3.40400	0
23/08/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.39000	3.35400	0
23/08/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.34000	3.30400	0
23/08/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.29000	3.25400	0
23/08/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.24000	3.20400	0
23/08/2010	\$ / 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
23/08/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.19000	3.15400	0
23/08/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.14000	3.10400	0
23/08/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.09000	3.05400	0
23/08/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.04000	3.00400	0
23/08/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	2.99000	2.95400	0
23/08/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	2.67800	2.65500	0
23/08/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.62800	2.60500	0
23/08/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.57800	2.55500	0
23/08/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	2.64000	2.60400	0
23/08/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.59000	2.55400	0
23/08/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.54000	2.50400	0
23/08/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.49000	2.45500	0
23/08/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/08/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.44000	2.40500	0
23/08/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/08/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.39000	2.35500	0
23/08/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00000	0.00100	0
23/08/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.34000	2.30500	0
23/08/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00000	0.00100	0
23/08/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.29000	2.25500	0
23/08/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00000	0.00100	0
23/08/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.24100	2.20500	0
23/08/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.19100	2.15500	0
23/08/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.14100	2.10500	0
23/08/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.09100	2.05500	0
23/08/2010	\$ / 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
23/08/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.04100	2.00500	0
23/08/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	1.99100	1.95500	0
23/08/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	1.67800	1.65500	0
23/08/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.62800	1.60500	0
23/08/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.57800	1.55500	0
23/08/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	1.64200	1.60600	0
23/08/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
23/08/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.59200	1.55600	0
23/08/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.00200	0.00200	0
23/08/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.54300	1.50700	0
23/08/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.00300	0.00300	0
23/08/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.49300	1.45700	0
23/08/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.00300	0.00300	0
23/08/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.44300	1.40700	0
23/08/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.00300	0.00300	0
23/08/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.39400	1.35800	0
23/08/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
23/08/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.34400	1.30800	0
23/08/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
23/08/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.29400	1.25900	0
23/08/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
23/08/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.24500	1.20900	0
23/08/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.00500	0.00500	0
23/08/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.19500	1.16000	0
23/08/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.00500	0.00600	0
23/08/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.14600	1.11000	0
23/08/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
23/08/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.09700	1.06100	0
23/08/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.00700	0.00700	0
23/08/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.04800	1.01300	0
23/08/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.00800	0.00900	0
23/08/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	0.99900	0.96500	0
23/08/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.00900	0.01100	0
23/08/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	0.68000	0.65800	0
23/08/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	0.63100	0.60900	0
23/08/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.00300	0.00400	0
23/08/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	0.58200	0.56100	0
23/08/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.00400	0.00600	0
23/08/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	0.68100	0.65100	0
23/08/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.04100	0.04700	0
23/08/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.63900	0.61000	0
23/08/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.04900	0.05600	0
23/08/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.59900	0.57000	0
23/08/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.05900	0.06600	0
23/08/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	0.56000	0.53200	0
23/08/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.07000	0.07800	0
23/08/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.52200	0.49400	0
23/08/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.08200	0.09000	0
23/08/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.48500	0.45900	0
23/08/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.09500	0.10500	0
23/08/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.45000	0.42400	0
23/08/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.11000	0.12000	0
23/08/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.41700	0.39100	0
23/08/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.12700	0.13700	0
23/08/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.38500	0.36000	0
23/08/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.14500	0.15600	0
23/08/2010	\$ / R On 14-March-11	7.30	C	Foreign Exchange Future	0.50800	0.47700	33,350
23/08/2010	\$ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.20900	0.22300	0
23/08/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.32600	0.30200	0
23/08/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18600	0.19800	0
23/08/2010	\$ / R On 13-June-11	7.40	C	Foreign Exchange Future	0.58800	0.55200	0
23/08/2010	\$ / R On 13-June-11	7.40	P	Foreign Exchange Future	0.27900	0.29900	0
23/08/2010	\$ / R On 13-June-11	7.45	C	Foreign Exchange Future	0.56100	0.52600	0
23/08/2010	\$ / R On 13-June-11	7.45	P	Foreign Exchange Future	0.30200	0.32300	0
23/08/2010	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.53500	0.50000	0
23/08/2010	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.32600	0.34700	0
23/08/2010	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.37600	0.35100	371
23/08/2010	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.32700	0.34700	0
23/08/2010	\$ / R On 13-December-10	7.60	C	Foreign Exchange Future	0.21300	0.20100	15,000
23/08/2010	\$ / R On 13-December-10	7.60	P	Foreign Exchange Future	0.32300	0.34700	0
23/08/2010	\$ / R On 13-September-10	7.65	C	Foreign Exchange Future	0.03100	0.03200	0
23/08/2010	\$ / R On 13-September-10	7.65	P	Foreign Exchange Future	0.30300	0.32700	0
23/08/2010	\$ / R On 13-December-10	7.70	C	Foreign Exchange Future	0.18100	0.17200	1,000
23/08/2010	\$ / R On 13-December-10	7.70	P	Foreign Exchange Future	0.39100	0.41800	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.02000	0.02100	1,200
23/08/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.39200	0.41600	0
23/08/2010	\$ / R On 13-December-10	7.80	C	Foreign Exchange Future	0.15500	0.14800	0
23/08/2010	\$ / R On 13-December-10	7.80	P	Foreign Exchange Future	0.46500	0.49400	0
23/08/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.14300	0.13700	14,644
23/08/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.50300	0.53300	0
23/08/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.13300	0.12700	30,000
23/08/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.54300	0.57300	0
23/08/2010	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.24200	0.22900	0
23/08/2010	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	0.59300	0.62500	0
23/08/2010	\$ / R On 14-March-11	8.00	C	Foreign Exchange Future	0.23000	0.21700	33,350
23/08/2010	\$ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.63100	0.66300	0
23/08/2010	\$ / R On 14-March-11	8.05	C	Foreign Exchange Future	0.21800	0.20700	340
23/08/2010	\$ / R On 14-March-11	8.05	P	Foreign Exchange Future	0.66900	0.70300	0
23/08/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.09800	0.09500	0
23/08/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.70800	0.74100	0
23/08/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.09100	0.08900	4,400
23/08/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.75100	0.78500	0
23/08/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.08500	0.08300	0
23/08/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.79500	0.82900	0
23/08/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.07900	0.07800	4,000
23/08/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.83900	0.87400	0
23/08/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.07400	0.07300	0
23/08/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.88400	0.91900	0
23/08/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.06900	0.06800	0
23/08/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.92900	0.96400	0
23/08/2010	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.15500	0.14800	3,000
23/08/2010	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	0.95600	0.99400	0
23/08/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.06000	0.06000	0
23/08/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	1.02000	1.05600	0
23/08/2010	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.14100	0.13600	30,000
23/08/2010	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.04200	1.08200	0
23/08/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.05300	0.05300	0
23/08/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.11300	1.14900	0
23/08/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.05000	0.05000	3,185
23/08/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.16000	1.19600	0
23/08/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.00000	0.00100	3,000
23/08/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.32200	1.34600	0
23/08/2010	\$ / R On 13-December-10	8.80	C	Foreign Exchange Future	0.03900	0.04000	15,000
23/08/2010	\$ / R On 13-December-10	8.80	P	Foreign Exchange Future	1.34900	1.38600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	\$ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.03500	0.03600	30,000
23/08/2010	\$ / R On 13-December-10	8.90	P	Foreign Exchange Future	1.44500	1.48200	0
23/08/2010	\$ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.03100	0.03300	20,000
23/08/2010	\$ / R On 13-December-10	9.00	P	Foreign Exchange Future	1.54100	1.57900	0
23/08/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.03000	0.03100	0
23/08/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.59000	1.62700	0
23/08/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.02800	0.03000	500
23/08/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.63800	1.67600	0
23/08/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.77200	1.79500	0
23/08/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.02600	0.02700	0
23/08/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.73600	1.77300	0
23/08/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.92200	1.94500	0
23/08/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.02000	0.02000	0
23/08/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	2.03000	2.06600	0
23/08/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.01800	0.01800	0
23/08/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	2.07800	2.11400	0
23/08/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.32200	2.34500	0
23/08/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.37200	2.39500	0
23/08/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.42200	2.44500	0
23/08/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.01100	0.01100	0
23/08/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.37100	2.40700	0
23/08/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.01000	0.01000	0
23/08/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.42000	2.45600	0
23/08/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.00900	0.00900	0
23/08/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.46900	2.50500	0
23/08/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.00800	0.00800	300
23/08/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.51800	2.55400	0
23/08/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.00700	0.00700	0
23/08/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.56700	2.60300	0
23/08/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.00700	0.00700	0
23/08/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.61700	2.65300	0
23/08/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.00600	0.00600	0
23/08/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.66600	2.70200	0
23/08/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.00600	0.00600	0
23/08/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.71600	2.75200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.00500	0.00500	0
23/08/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.76500	2.80100	0
23/08/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.00500	0.00500	0
23/08/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.81500	2.85100	0
23/08/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.00400	0.00400	0
23/08/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.86400	2.90000	0
23/08/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.00400	0.00400	0
23/08/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.91400	2.95000	0
23/08/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.00400	0.00400	0
23/08/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.96400	3.00000	0
23/08/2010	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.03000	0.03100	30,000
23/08/2010	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	2.93100	2.97700	0
23/08/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.56100	3.59700	0
23/08/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.32200	4.34500	0
23/08/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.37200	4.39500	0
23/08/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.42200	4.44500	0
23/08/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.36000	4.39600	0
23/08/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.41000	4.44600	0
23/08/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.46000	4.49600	0
23/08/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.51000	4.54600	0
23/08/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.56000	4.59600	0
23/08/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.61000	4.64600	0
23/08/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.66000	4.69600	0
23/08/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.71000	4.74600	0
23/08/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.76000	4.79600	0
23/08/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.81000	4.84600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.86000	4.89600	0
23/08/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.91000	4.94600	0
23/08/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.96000	4.99600	0
23/08/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	5.01000	5.04600	0
23/08/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.56000	5.59600	0
23/08/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	6.32200	6.34500	0
23/08/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.37200	6.39500	0
23/08/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.42200	6.44500	0
23/08/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.36000	6.39600	0
23/08/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.41000	6.44600	0
23/08/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.46000	6.49600	0
23/08/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.51000	6.54600	0
23/08/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.56000	6.59600	0
23/08/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.61000	6.64600	0
23/08/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.66000	6.69600	0
23/08/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.71000	6.74600	0
23/08/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.76000	6.79600	0
23/08/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.81000	6.84600	0
23/08/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.86000	6.89600	0
23/08/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.91000	6.94600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.96000	6.99600	0
23/08/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	7.01000	7.04600	0
23/08/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.56000	7.59600	0
23/08/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	8.32200	8.34500	0
23/08/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.37200	8.39500	0
23/08/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.42200	8.44500	0
23/08/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.36000	8.39600	0
23/08/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.41000	8.44600	0
23/08/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.46000	8.49600	0
23/08/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.51000	8.54600	0
23/08/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.56000	8.59600	0
23/08/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.61000	8.64600	0
23/08/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.66000	8.69600	0
23/08/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.71000	8.74600	0
23/08/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.76000	8.79600	0
23/08/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.81000	8.84600	0
23/08/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.86000	8.89600	0
23/08/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.91000	8.94600	0
23/08/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.96000	8.99600	0
23/08/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	9.01000	9.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	£ / R On 14-March-11			Foreign Exchange Future	11.77140	11.70330	533
23/08/2010	£ / R On 14-March-11	11.45	C	Foreign Exchange Future	0.68900	0.65000	870
23/08/2010	£ / R On 14-March-11	11.45	P	Foreign Exchange Future	0.36800	0.39700	0
23/08/2010	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.54100	0.51000	0
23/08/2010	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.52000	0.55700	0
23/08/2010	£ / R On 14-March-11	11.80	C	Foreign Exchange Future	0.52100	0.49100	0
23/08/2010	£ / R On 14-March-11	11.80	P	Foreign Exchange Future	0.55000	0.58800	0
23/08/2010	£ / R On 14-March-11	11.85	C	Foreign Exchange Future	0.50200	0.47300	0
23/08/2010	£ / R On 14-March-11	11.85	P	Foreign Exchange Future	0.58100	0.62000	0
23/08/2010	£ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.27900	0.26700	0
23/08/2010	£ / R On 13-December-10	11.90	P	Foreign Exchange Future	0.56900	0.61200	0
23/08/2010	£ / R On 13-September-10	12.00	C	Foreign Exchange Future	0.02500	0.03100	0
23/08/2010	£ / R On 13-September-10	12.00	P	Foreign Exchange Future	0.58300	0.62300	0
23/08/2010	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.30100	0.28300	870
23/08/2010	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.08000	1.13000	0
23/08/2010	£ / R On 13-September-10	12.70	C	Foreign Exchange Future	0.00300	0.00400	0
23/08/2010	£ / R On 13-September-10	12.70	P	Foreign Exchange Future	1.26100	1.29600	0
23/08/2010	£ / R On 13-September-10	12.75	C	Foreign Exchange Future	0.00300	0.00400	0
23/08/2010	£ / R On 13-September-10	12.75	P	Foreign Exchange Future	1.31100	1.34600	0
23/08/2010	£ / R On 13-September-10	12.80	C	Foreign Exchange Future	0.00200	0.00300	0
23/08/2010	£ / R On 13-September-10	12.80	P	Foreign Exchange Future	1.36000	1.39500	0
23/08/2010	¥ / R On 13-December-10			Foreign Exchange Future	0.08800	0.08710	0
23/08/2010	¥ / R On 13-December-10	0.08	C	Foreign Exchange Future	0.01226	0.01144	0
23/08/2010	¥ / R On 13-December-10	0.08	P	Foreign Exchange Future	0.00026	0.00034	0
23/08/2010	¥ / R On 13-September-10	0.08	C	Foreign Exchange Future	0.00414	0.00351	0
23/08/2010	¥ / R On 13-September-10	0.08	P	Foreign Exchange Future	0.00044	0.00061	0
23/08/2010	¥ / R On 13-December-10	0.09	C	Foreign Exchange Future	0.00468	0.00426	0
23/08/2010	¥ / R On 13-December-10	0.09	P	Foreign Exchange Future	0.00268	0.00316	0
23/08/2010	¥ / R On 13-December-10	0.10	C	Foreign Exchange Future	0.00160	0.00147	0
23/08/2010	¥ / R On 13-December-10	0.10	P	Foreign Exchange Future	0.00960	0.01037	0
23/08/2010	€ / R On 14-March-11			Foreign Exchange Future	9.61330	9.57650	8,620
23/08/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	1.63500	1.61000	0
23/08/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.00600	0.00600	0
23/08/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	1.58500	1.56100	0
23/08/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.00600	0.00700	0
23/08/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	1.53600	1.51200	0
23/08/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.00700	0.00800	0
23/08/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	1.48600	1.46200	0
23/08/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.00700	0.00800	0
23/08/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	1.38800	1.36400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.00900	0.01000	0
23/08/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	1.29000	1.26700	0
23/08/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01100	0.01300	0
23/08/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	1.24100	1.21800	0
23/08/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01200	0.01400	0
23/08/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	1.09500	1.07300	0
23/08/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01600	0.01900	0
23/08/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.95400	0.93200	0
23/08/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02500	0.02800	0
23/08/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	0.69600	0.67600	0
23/08/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.06700	0.07200	0
23/08/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	0.65600	0.63700	0
23/08/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.07700	0.08300	0
23/08/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	0.61700	0.59900	0
23/08/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.08800	0.09500	0
23/08/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	0.58000	0.56200	0
23/08/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.10100	0.10800	0
23/08/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.50800	0.49200	0
23/08/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.12900	0.13800	0
23/08/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.44200	0.42700	0
23/08/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.16300	0.17300	0
23/08/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	0.41100	0.39700	0
23/08/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.18200	0.19300	0
23/08/2010	€ / R On 13-December-10	9.30	C	Foreign Exchange Future	0.38200	0.36800	0
23/08/2010	€ / R On 13-December-10	9.30	P	Foreign Exchange Future	0.20300	0.21400	1,125
23/08/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	0.32600	0.31400	0
23/08/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.24700	0.26000	0
23/08/2010	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.45500	0.43400	10,429
23/08/2010	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.34200	0.35800	0
23/08/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.26200	0.24800	0
23/08/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.33300	0.34400	0
23/08/2010	€ / R On 13-December-10	9.60	C	Foreign Exchange Future	0.24400	0.23100	0
23/08/2010	€ / R On 13-December-10	9.60	P	Foreign Exchange Future	0.36500	0.37700	750
23/08/2010	€ / R On 14-March-11	9.75	C	Foreign Exchange Future	0.35100	0.33100	0
23/08/2010	€ / R On 14-March-11	9.75	P	Foreign Exchange Future	0.48800	0.50500	0
23/08/2010	€ / R On 14-March-11	9.80	C	Foreign Exchange Future	0.33500	0.31500	0
23/08/2010	€ / R On 14-March-11	9.80	P	Foreign Exchange Future	0.52200	0.53900	0
23/08/2010	€ / R On 14-March-11	9.85	C	Foreign Exchange Future	0.31900	0.30000	0
23/08/2010	€ / R On 14-March-11	9.85	P	Foreign Exchange Future	0.55600	0.57400	0
23/08/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.16100	0.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.58200	0.59800	0
23/08/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.15000	0.14200	0
23/08/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.62100	0.63800	0
23/08/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.14100	0.13200	0
23/08/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.66200	0.67800	0
23/08/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.12300	0.11600	375
23/08/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.74400	0.76200	0
23/08/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.10800	0.10200	0
23/08/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.82900	0.84800	0
23/08/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.10200	0.09500	0
23/08/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.87300	0.89100	0
23/08/2010	€ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.09500	0.08900	60
23/08/2010	€ / R On 13-December-10	10.30	P	Foreign Exchange Future	0.91600	0.93500	0
23/08/2010	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.19300	0.18100	14,937
23/08/2010	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.98000	1.00500	0
23/08/2010	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.17700	0.16600	4,508
23/08/2010	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	1.06400	1.09000	0
23/08/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.07000	0.06600	0
23/08/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	1.14100	1.16200	0
23/08/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.05000	0.04700	0
23/08/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	1.42100	1.44300	0
23/08/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.04800	0.04500	0
23/08/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	1.46900	1.49100	0
23/08/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.04500	0.04300	0
23/08/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	1.51600	1.53900	0
23/08/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.04300	0.04000	0
23/08/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	1.56400	1.58600	0
23/08/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.03900	0.03700	0
23/08/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	1.66000	1.68300	0
23/08/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.03600	0.03300	0
23/08/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	1.75700	1.77900	0
23/08/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.03400	0.03200	0
23/08/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	1.80500	1.82800	0
23/08/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.03000	0.02800	0
23/08/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	1.95100	1.97400	0
23/08/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.02400	0.02400	0
23/08/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	2.09500	2.12000	0
23/08/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	2.32600	2.33400	0
23/08/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.01500	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	2.38600	2.41100	0
23/08/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.01400	0.01400	0
23/08/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	2.43500	2.46000	0
23/08/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.01300	0.01300	0
23/08/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	2.48400	2.50900	0
23/08/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.01200	0.01200	0
23/08/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	2.53300	2.55800	0
23/08/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.01100	0.01100	0
23/08/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	2.58200	2.60700	0
23/08/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.01000	0.01000	0
23/08/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	2.63100	2.65600	0
23/08/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.00900	0.00900	0
23/08/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	2.73000	2.75500	0
23/08/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.00800	0.00800	0
23/08/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	2.77900	2.80400	0
23/08/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.00700	0.00600	0
23/08/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	2.92800	2.95200	0
23/08/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.00500	0.00500	0
23/08/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	3.07600	3.10100	0
23/08/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.00300	0.00300	0
23/08/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	3.37400	3.39900	0
23/08/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.00300	0.00300	0
23/08/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	3.47400	3.49900	0
23/08/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	4.37200	4.39700	0
23/08/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	4.42200	4.44700	0
23/08/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	4.47200	4.49700	0
23/08/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	4.52200	4.54700	0
23/08/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	4.62200	4.64700	0
23/08/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	4.72200	4.74700	0
23/08/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/08/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	4.77200	4.79700	0
23/08/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.00100	0.00000	0
23/08/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	4.92200	4.94600	0
23/08/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	5.07100	5.09600	0
23/08/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	5.37100	5.39600	0
23/08/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	5.47100	5.49600	0
23/08/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	6.37100	6.39600	0
23/08/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	6.42100	6.44600	0
23/08/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	6.47100	6.49600	0
23/08/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	6.52100	6.54600	0
23/08/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	6.62100	6.64600	0
23/08/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	6.72100	6.74600	0
23/08/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	6.77100	6.79600	0
23/08/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	6.92100	6.94600	0
23/08/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	7.07100	7.09600	0
23/08/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	7.37100	7.39600	0
23/08/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	7.47100	7.49600	0
23/08/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	8.37100	8.39600	0
23/08/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	8.42100	8.44600	0
23/08/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	8.47100	8.49600	0
23/08/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	8.52100	8.54600	0
23/08/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	8.62100	8.64600	0
23/08/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	8.72100	8.74600	0
23/08/2010	€ / 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
23/08/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	8.77100	8.79600	0
23/08/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	8.92100	8.94600	0
23/08/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	9.07100	9.09600	0
23/08/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	9.37100	9.39600	0
23/08/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	9.47100	9.49600	0
23/08/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	10.37100	10.39600	0
23/08/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	10.42100	10.44600	0
23/08/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	10.47100	10.49600	0
23/08/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	10.52100	10.54600	0
23/08/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	10.62100	10.64600	0
23/08/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	10.72100	10.74600	0
23/08/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	10.77100	10.79600	0
23/08/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	10.92100	10.94600	0
23/08/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	11.07100	11.09600	0
23/08/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	11.37100	11.39600	0
23/08/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	11.47100	11.49600	0
23/08/2010	AU\$ / R On 14-March-11			Foreign Exchange Future	6.62870	6.54700	311
23/08/2010	AU\$ / R On 14-March-11	6.65	C	Foreign Exchange Future	0.23800	0.20700	0
23/08/2010	AU\$ / R On 14-March-11	6.65	P	Foreign Exchange Future	0.25900	0.31000	0
23/08/2010	AU\$ / R On 14-March-11	6.70	C	Foreign Exchange Future	0.22000	0.19200	0
23/08/2010	AU\$ / R On 14-March-11	6.70	P	Foreign Exchange Future	0.29100	0.34500	0
23/08/2010	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.20400	0.17800	0
23/08/2010	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.32500	0.38100	0
23/08/2010	AU\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	0.08200	0.07000	0
23/08/2010	AU\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.37700	0.43900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	AU\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	0.07200	0.06200	200
23/08/2010	AU\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.41700	0.48100	0
23/08/2010	CAD/ R On 13-December-10			Foreign Exchange Future	7.11520	7.08140	0
23/08/2010	CAD/ R On 13-September-10	7.50	C	Foreign Exchange Future	0.00600	0.00400	0
23/08/2010	CAD/ R On 13-September-10	7.50	P	Foreign Exchange Future	0.48600	0.50400	0
23/08/2010	CAD/ R On 13-December-10	7.65	C	Foreign Exchange Future	0.04600	0.03500	0
23/08/2010	CAD/ R On 13-December-10	7.65	P	Foreign Exchange Future	0.58100	0.60400	0
23/08/2010	CAD/ R On 13-December-10	7.70	C	Foreign Exchange Future	0.04100	0.03000	0
23/08/2010	CAD/ R On 13-December-10	7.70	P	Foreign Exchange Future	0.62600	0.64900	0
23/08/2010	CAD/ R On 13-December-10	7.75	C	Foreign Exchange Future	0.03600	0.02600	0
23/08/2010	CAD/ R On 13-December-10	7.75	P	Foreign Exchange Future	0.67100	0.69500	0
23/08/2010	CHF / R On 13-December-10			Foreign Exchange Future	7.20830	7.19750	0
23/08/2010	CHF / R On 13-September-10	6.95	C	Foreign Exchange Future	0.19200	0.19800	0
23/08/2010	CHF / R On 13-September-10	6.95	P	Foreign Exchange Future	0.05000	0.05400	0
23/08/2010	CHF / R On 13-December-10	7.00	C	Foreign Exchange Future	0.35800	0.34500	0
23/08/2010	CHF / R On 13-December-10	7.00	P	Foreign Exchange Future	0.15000	0.14800	0
23/08/2010	CHF / R On 13-December-10	7.05	C	Foreign Exchange Future	0.32800	0.31400	0
23/08/2010	CHF / R On 13-December-10	7.05	P	Foreign Exchange Future	0.17000	0.16700	0
23/08/2010	CHF / R On 13-December-10	7.10	C	Foreign Exchange Future	0.29900	0.28500	0
23/08/2010	CHF / R On 13-December-10	7.10	P	Foreign Exchange Future	0.19100	0.18800	0
Futures Open Interest							448,658.00
Options Open Interest							569,166.00
Total							1,017,824.00