



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 08/02/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.77210	7.80800	0.46191	7.82000	7.7495	268,895
08/02/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	8.72800	8.69200	0.41247	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	6.72800	6.69200	0.53508	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.47800	8.44200	0.42463	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.47800	6.44200	0.55573	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.04100	0.04800	17.07317	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.51900	0.49000	5.58767	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.54800	0.58100	6.02190	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.52200	1.55800	2.36531	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.52200	2.55800	1.42744	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.52200	3.55800	1.02215	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.22800	8.19200	0.43753	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.78000	0.81500	4.48718	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	9,671
08/02/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.77200	1.80800	2.03160	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.77200	2.80800	1.29870	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.77200	3.80800	0.95440	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.27800	8.24200	0.43489	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.27800	6.24200	0.57343	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.72200	3.75800	0.96722	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.37800	8.34200	0.42970	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.37800	4.34200	0.82229	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.63900	0.67200	5.16432	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.62200	1.65800	2.21948	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.62200	3.65800	0.99393	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	8.67800	8.64200	0.41484	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	6.67800	6.64200	0.53908	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	8.87800	8.84200	0.40550	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	6.87800	6.84200	0.52341	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.89000	0.85600	3.82022	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	2.12200	2.15800	1.69651	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	3.12200	3.15800	1.15311	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	8.82800	8.79200	0.40779	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	6.82800	6.79200	0.52724	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	8.77800	8.74200	0.41012	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	6.77800	6.74200	0.53113	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.57800	8.54200	0.41968	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.57800	6.54200	0.54728	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.62800	8.59200	0.41725	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.62800	6.59200	0.54315	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.52800	8.49200	0.42214	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.52800	6.49200	0.55147	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.47200	1.50800	2.44565	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.47200	2.50800	1.45631	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.47200	3.50800	1.03687	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.42800	8.39200	0.42715	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.42800	6.39200	0.56005	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.32800	8.29200	0.43228	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.32800	6.29200	0.56890	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	4.82800	4.79200	0.74565	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.67200	3.70800	0.98039	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.04800	0.05600	16.66667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.47600	0.44800	5.88235	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.59300	0.62600	5.56492	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	5,110
08/02/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.57200	1.60800	2.29008	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.57200	2.60800	1.39969	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.57200	3.60800	1.00784	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.60800	0.57800	4.93421	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.46100	0.49300	6.94143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.42200	1.45800	2.53165	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.42200	2.45800	1.48637	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.42200	3.45800	1.05202	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	1.17300	1.20900	3.06905	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	2.17200	2.20800	1.65746	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	3.17200	3.20800	1.13493	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.38000	0.41000	7.89474	0.00000	0.0000	100

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	1.32300	1.35800	2.64550	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	2.32200	2.35800	1.55039	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	3.32200	3.35800	1.08368	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.02600	0.03100	19.23077	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.65400	0.62300	4.74006	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.42000	0.45100	7.38095	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.37200	2.40800	1.51771	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.37200	3.40800	1.06762	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	1.27300	1.30900	2.82797	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	2.27200	2.30800	1.58451	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	3.27200	3.30800	1.10024	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.27800	5.24200	0.68208	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	1.22300	1.25900	2.94358	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	2.22200	2.25800	1.62016	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	3.22200	3.25800	1.11732	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.42800	4.39200	0.81301	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.93800	0.90400	3.62473	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.20700	0.23200	12.07729	0.00000	0.0000	1,147
08/02/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.13500	0.12400	8.14815	0.00000	0.0000	562
08/02/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	1.07400	1.10900	3.25885	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	2.07200	2.10800	1.73745	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	3.07200	3.10800	1.17188	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.17800	0.20200	13.48315	0.00000	0.0000	4,010
08/02/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.15600	0.14400	7.69231	0.00000	0.0000	100
08/02/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	1.02400	1.06000	3.51563	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	2.02200	2.05800	1.78042	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	3.02200	3.05800	1.19126	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.28100	1.24600	2.73224	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.73300	0.76700	4.63847	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.72200	1.75800	2.09059	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.72200	2.75800	1.32256	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.13600	0.15400	13.23529	0.00000	0.0000	9,000
08/02/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.21400	0.19600	8.41121	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.92600	0.96100	3.77970	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	5,000
08/02/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.92200	1.95800	1.87305	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.92200	2.95800	1.23203	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.13300	1.09800	3.08914	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.87700	0.91200	3.99088	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	670
08/02/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.87200	1.90800	1.92308	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.82900	0.86300	4.10133	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	500
08/02/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.82200	1.85800	1.97585	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.82200	2.85800	1.27569	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.32800	5.29200	0.67568	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.32800	4.29200	0.83179	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.68500	0.71900	4.96350	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.67200	1.70800	2.15311	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.67200	2.70800	1.34731	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.22800	4.19200	0.85147	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.50400	0.53600	6.34921	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.62800	7.59200	0.47195	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.37200	1.40800	2.62391	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.87200	2.90800	1.25348	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.37200	4.40800	0.82342	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	7.87800	7.84200	0.45697	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	4.87800	4.84200	0.73801	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	1.12300	1.15900	3.20570	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.62200	2.65800	1.37300	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	4.12200	4.15800	0.87336	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.34100	0.37100	8.79765	0.00000	0.0000	8,029
08/02/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	200
08/02/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	16,483
08/02/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.38100	1.34500	2.60681	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.47800	4.44200	0.80393	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.30500	0.33300	9.18033	0.00000	0.0000	15,890
08/02/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.08300	0.07500	9.63855	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.27000	0.29700	10.00000	0.00000	0.0000	238
08/02/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.09800	0.08900	9.18367	0.00000	0.0000	220
08/02/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	1.77900	1.74300	2.02361	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	1.67900	1.64300	2.14413	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.23700	0.26400	11.39241	0.00000	0.0000	279
08/02/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.11500	0.10600	7.82609	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.11800	0.13400	13.55932	0.00000	0.0000	5,000
08/02/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.24600	0.22600	8.13008	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	4.67800	4.64200	0.76956	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.07600	0.08800	15.78947	0.00000	0.0000	5,000
08/02/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.35400	0.33000	6.77966	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	4.92800	4.89200	0.73052	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.56300	0.53400	5.15098	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.57800	4.54200	0.78637	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	1.87900	1.84300	1.91591	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.10200	0.11700	14.70588	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.28000	0.25900	7.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.62800	4.59200	0.77787	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.08900	0.10100	13.48315	0.00000	0.0000	40
08/02/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.31700	0.29300	7.57098	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.05600	0.06500	16.07143	0.00000	0.0000	279
08/02/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.43400	0.40700	6.22120	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	4.72800	4.69200	0.76142	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.32800	2.29200	1.54639	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.22800	2.19200	1.61580	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.12800	2.09200	1.69173	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.06600	0.07600	15.15152	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.39400	0.36800	6.59898	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.12800	5.09200	0.70203	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.42800	2.39200	1.48270	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	15,890
08/02/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.74700	0.71400	4.41767	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.07800	5.04200	0.70894	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.70000	0.66800	4.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.17800	5.14200	0.69525	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.79400	0.76100	4.15617	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.22800	5.19200	0.68860	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.62800	2.59200	1.36986	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.52800	2.49200	1.42405	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	1
08/02/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.84200	0.80800	4.03800	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.37800	5.34200	0.66939	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.98700	0.95200	3.54610	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	5.87800	5.84200	0.61245	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.23200	1.19700	2.84091	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.47800	5.44200	0.65717	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	2.77800	2.74200	1.29590	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.08400	1.05000	3.13653	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	5.82800	5.79200	0.61771	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.57800	5.54200	0.64539	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	2.87800	2.84200	1.25087	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.18300	1.14800	2.95858	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.42800	5.39200	0.66323	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	2.72800	2.69200	1.31965	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.03500	1.00100	3.28502	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	5.72800	5.69200	0.62849	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.53000	1.49400	2.35294	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.62900	1.59300	2.20994	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.02800	5.99200	0.59721	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	1.82900	1.79300	1.96829	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.22800	6.19200	0.57803	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.12800	4.09200	0.87209	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.02800	1.99300	1.72584	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.37800	6.34200	0.56444	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.27800	4.24200	0.84151	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.17800	4.14200	0.86166	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.12800	6.09200	0.58747	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.02800	3.99200	0.89374	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	3.92800	3.89200	0.91650	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	1.92900	1.89300	1.86625	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.17800	6.14200	0.58271	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.07800	4.04200	0.88279	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	3.97800	3.94200	0.90498	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	3.87800	3.84200	0.92831	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	3.77800	3.74200	0.95289	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.52800	5.49200	0.65123	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	2.82800	2.79200	1.27298	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.33100	1.29600	2.62960	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.62800	5.59200	0.63966	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.12800	3.09200	1.15090	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.02800	2.99200	1.18890	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	2.92800	2.89200	1.22951	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.43000	1.39500	2.44755	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	5.67800	5.64200	0.63403	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	2.97800	2.94200	1.20887	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.48000	1.44400	2.43243	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	5.77800	5.74200	0.62305	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	3.67800	3.64200	0.97879	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.57800	3.54200	1.00615	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.47800	3.44200	1.03508	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.37800	3.34200	1.06572	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
08/02/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.27800	3.24200	1.09823	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.17800	3.14200	1.13279	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.07800	3.04200	1.16959	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.57900	1.54400	2.21659	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	5.92800	5.89200	0.60729	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	3.82800	3.79200	0.94044	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	3.72800	3.69200	0.96567	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.62800	3.59200	0.99228	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.52800	3.49200	1.02041	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.42800	3.39200	1.05018	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.32800	3.29200	1.08173	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	1.72900	1.69300	2.08213	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	4.77800	4.74200	0.75345	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	2.67800	2.64200	1.34429	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.57800	2.54200	1.39643	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.47800	2.44200	1.45278	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.37800	2.34200	1.51388	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.27800	2.24200	1.58033	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.17800	2.14200	1.65289	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	1.97800	1.94300	1.76946	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
08/02/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.52800	4.49200	0.79505	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
08/02/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.07800	2.04200	1.73244	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	3.66800	3.63200	0.98146	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.22800	3.19200	1.11524	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	7.82800	7.79200	0.45989	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	4.17200	4.20800	0.86290	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	7.77800	7.74200	0.46284	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	4.22200	4.25800	0.85268	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	7.92800	7.89200	0.45409	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	4.07200	4.10800	0.88409	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.02800	7.99200	0.44843	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.15600	0.17500	12.17949	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.18400	0.16700	9.23913	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.97500	1.01000	3.58974	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	12,000
08/02/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.97200	2.00800	1.82556	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.97200	3.00800	1.21131	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.97200	4.00800	0.90634	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.07800	8.04200	0.44565	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.07800	6.04200	0.59230	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.92200	3.95800	0.91790	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.12800	8.09200	0.44291	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.87200	3.90800	0.92975	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	7.67800	7.64200	0.46887	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	4.32200	4.35800	0.83295	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	7.72800	7.69200	0.46584	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	4.27200	4.30800	0.84270	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	7.97800	7.94200	0.45124	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	5.97800	5.94200	0.60221	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	4.02200	4.05800	0.89508	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.17800	8.14200	0.44021	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.82200	3.85800	0.94192	0.00000	0.0000	0
08/02/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.90620	7.94290	0.46419	7.93250	7.9050	39,551
08/02/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.18500	0.20200	9.18919	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.67900	0.65900	2.94551	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.24400	8.20700	0.44881	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.24400	6.20700	0.59257	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.75600	3.79300	0.98509	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.29400	8.25700	0.44611	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.29400	6.25700	0.58786	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.70600	3.74300	0.99838	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.39400	8.35700	0.44079	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.69400	8.65700	0.42558	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	8.89400	8.85700	0.41601	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	6.89400	6.85700	0.53670	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	2.90900	2.87500	1.16879	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	8.84400	8.80700	0.41836	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	6.84400	6.80700	0.54062	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	2.86000	2.82600	1.18881	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	2.15900	2.19600	1.71376	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	3.15600	3.19300	1.17237	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	8.79400	8.75700	0.42074	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	6.79400	6.75700	0.54460	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.59400	8.55700	0.43053	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.64400	8.60700	0.42804	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.54400	8.50700	0.43305	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.54400	6.50700	0.56540	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.59400	0.62700	5.55556	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.13800	0.13400	2.89855	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.46700	1.50400	2.52215	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.45800	2.49400	1.46461	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.45600	3.49300	1.07060	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.44400	8.40700	0.43818	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.44400	6.40700	0.57418	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.56500	1.60200	2.36422	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.55700	2.59400	1.44701	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.55600	3.59300	1.04049	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.34400	8.30700	0.44343	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.73900	0.77400	4.73613	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.66300	1.70000	2.22489	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.65600	3.69300	1.01204	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.39400	6.35700	0.57867	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	4.89600	4.85900	0.75572	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.20900	0.22700	8.61244	0.00000	0.0000	140
08/02/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.60300	0.58400	3.15091	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.70100	0.73500	4.85021	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.09500	0.09200	3.15789	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.61400	1.65100	2.29244	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.60700	2.64400	1.41926	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.60600	3.64300	1.02607	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.17500	0.19100	9.14286	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.71900	0.69800	2.92072	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.12400	0.13600	9.67742	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.96800	0.94300	2.58264	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.69400	6.65700	0.55273	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.64400	6.60700	0.55689	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.65100	3.61600	0.95864	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.59400	6.55700	0.56112	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.13100	0.14400	9.92366	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.92500	0.90100	2.59459	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	1.22400	1.26200	3.10458	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	2.20900	2.24500	1.62970	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	3.20600	3.24300	1.15409	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.16500	0.18000	9.09091	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.75900	0.73700	2.89855	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.56000	0.59300	5.89286	0.00000	0.0000	100
08/02/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.15400	0.15000	2.59740	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.40800	2.44500	1.53654	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.40600	3.44300	1.08632	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.14500	5.10800	0.71914	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.14800	4.11200	0.86789	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.15500	3.12100	1.07765	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.15600	0.17000	8.97436	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.80000	0.77700	2.87500	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.52800	0.56000	6.06061	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.17200	0.16700	2.90698	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.37000	1.40700	2.70073	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.35800	2.39500	1.56913	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.35600	3.39300	1.10250	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.19500	5.15800	0.71222	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.19800	4.16200	0.85755	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.20500	3.17000	1.09204	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.14700	0.16100	9.52381	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.84100	0.81800	2.73484	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.32100	1.35800	2.80091	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.30800	2.34500	1.60312	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.30600	3.34300	1.11918	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.24500	5.20800	0.70543	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.25400	3.22000	1.04487	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.13900	0.15200	9.35252	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.88300	0.85900	2.71801	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.27300	1.31000	2.90652	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	2.25800	2.29500	1.63862	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	3.25600	3.29300	1.13636	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.39500	5.35800	0.68582	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.39700	4.36100	0.81874	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.40300	3.36800	1.02850	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.11800	0.12900	9.32203	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.01200	0.98600	2.56917	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.38600	0.41500	7.51295	0.00000	0.0000	21,795
08/02/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.28000	0.27200	2.85714	0.00000	0.0000	200
08/02/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	1.12900	1.16600	3.27724	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	2.10900	2.14600	1.75439	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	3.10700	3.14300	1.15867	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.36200	0.39000	7.73481	0.00000	0.0000	450
08/02/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.30600	0.29700	2.94118	0.00000	0.0000	430
08/02/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	1.08100	1.11900	3.51526	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	2.05900	2.09600	1.79699	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	3.05700	3.09300	1.17763	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.49500	5.45800	0.67334	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.50200	3.46700	0.99943	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.10500	0.11600	10.47619	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.09900	1.07300	2.36579	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.33800	0.36500	7.98817	0.00000	0.0000	55
08/02/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.33200	0.32200	3.01205	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	1.03400	1.07200	3.67505	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	2.01000	2.04600	1.79104	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	3.00700	3.04300	1.19721	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.59500	5.55800	0.66130	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.60100	3.56600	0.97195	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	5.79500	5.75800	0.63848	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	4.79600	4.75900	0.77148	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	3.80000	3.76400	0.94737	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	2.81000	2.77700	1.17438	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	5.74500	5.70800	0.64404	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	4.74600	4.70900	0.77960	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	3.75000	3.71500	0.93333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.81900	0.85400	4.27350	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.06300	0.06100	3.17460	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.76200	1.79900	2.09989	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.75700	2.79400	1.34204	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.69500	5.65800	0.64969	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.70000	3.66500	0.94595	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.71200	2.67900	1.21681	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.08500	0.09400	10.58824	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.27900	1.25100	2.18921	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.26600	0.28700	7.89474	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.46000	0.44400	3.47826	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.86000	0.89500	4.06977	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	200
08/02/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.81100	1.84800	2.04307	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.80700	2.84400	1.31813	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.54500	5.50800	0.66727	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.55100	3.51600	0.98564	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.31900	0.34200	7.21003	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.36300	0.34900	3.85675	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.98900	1.02500	3.64004	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.96000	1.99700	1.88776	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.95700	2.99300	1.21745	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.44500	5.40800	0.67952	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.44700	4.41100	0.80953	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.45200	3.41700	1.01390	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.10000	0.11000	10.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.14400	1.11700	2.36014	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.11100	0.12200	9.90991	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.05500	1.02900	2.46445	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.09500	5.05900	0.70658	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.09800	4.06300	0.85408	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.09500	0.10500	10.52632	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.18900	1.16200	2.27082	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.94500	0.98100	3.80952	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.91000	1.94700	1.93717	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.29500	5.25800	0.69877	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.30400	3.26900	1.05932	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.07700	0.08500	10.38961	0.00000	0.0000	21,795
08/02/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.37100	1.34200	2.11524	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.77900	0.81300	4.36457	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.07300	0.07000	4.10959	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.71300	1.75000	2.15995	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.70700	2.74400	1.36683	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	3.94900	3.91400	0.88630	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.07400	0.08100	9.45946	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.41800	1.38800	2.11566	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.09000	0.09900	10.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.23400	1.20600	2.26904	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.66400	0.69800	5.12048	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.10800	0.10500	2.77778	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.59400	7.55700	0.48723	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.09400	6.05700	0.60715	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.59600	4.56000	0.78329	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.10600	3.07200	1.09466	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.41800	1.45500	2.60931	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.90700	2.94300	1.23839	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.40600	4.44300	0.83976	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	7.84400	7.80700	0.47170	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.34400	6.30700	0.58323	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.35300	3.31800	1.04384	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.22200	0.24100	8.55856	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.56600	0.54800	3.18021	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	1.17600	1.21400	3.23129	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.65700	2.69400	1.39255	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	4.15600	4.19300	0.89028	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.07000	0.07700	10.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.46400	1.43400	2.04918	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.49700	0.52900	6.43863	0.00000	0.0000	390
08/02/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.19100	0.18600	2.61780	0.00000	0.0000	130
08/02/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.34700	4.31100	0.82816	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	21,978
08/02/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	3.99900	3.96300	0.90023	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.08100	0.09000	11.11111	0.00000	0.0000	21,978
08/02/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.32500	1.29700	2.11321	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.06700	0.07400	10.44776	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.51100	1.48100	1.98544	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.46800	0.49800	6.41026	0.00000	0.0000	100
08/02/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.21200	0.20500	3.30189	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.29700	4.26100	0.83779	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.74700	1.71600	1.77447	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.05800	0.06400	10.34483	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.65200	1.62100	1.87651	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.43900	0.46900	6.83371	0.00000	0.0000	600
08/02/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.23300	0.22600	3.00429	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.05100	0.05600	9.80392	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	1.79500	1.76300	1.78273	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.05500	0.06100	10.90909	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.69900	1.66800	1.82460	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.06100	0.06700	9.83607	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.60500	1.57400	1.93146	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.41200	0.44100	7.03883	0.00000	0.0000	33
08/02/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.25600	0.24800	3.12500	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.64600	4.61000	0.77486	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.25000	0.27000	8.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.49400	0.47700	3.44130	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	4.84600	4.80900	0.76352	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	2.76100	2.72800	1.19522	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.66300	2.63000	1.23920	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.56600	2.53300	1.28605	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.19700	0.21400	8.62944	0.00000	0.0000	1,900
08/02/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.64100	0.62100	3.12012	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.69600	4.66000	0.76661	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.61500	2.58100	1.30019	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.51700	2.48400	1.31108	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.23500	0.25500	8.51064	0.00000	0.0000	139
08/02/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.52900	0.51200	3.21361	0.00000	0.0000	4
08/02/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.54600	4.51000	0.79190	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.46800	2.43500	1.33712	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.37100	2.33900	1.34964	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.03100	0.03500	12.90323	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.27500	2.24200	1.45055	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.17900	2.14600	1.51446	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.03900	0.04400	12.82051	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.08300	2.05100	1.53625	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.04300	0.04800	11.62791	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	1.98700	1.95500	1.61047	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.04700	0.05200	10.63830	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	1.89100	1.85900	1.69223	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.28200	0.30400	7.80142	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.42600	0.41100	3.52113	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	26,596

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.24700	4.21200	0.82411	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.06400	0.07000	9.37500	0.00000	0.0000	26,596
08/02/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.55800	1.52700	1.98973	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.49700	4.46000	0.82277	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.42000	2.38700	1.36364	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.32300	2.29000	1.42058	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.22700	2.19400	1.48181	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.04100	0.04600	12.19512	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.03500	2.00300	1.57248	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.04500	0.05000	11.11111	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	1.93900	1.90700	1.65034	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.04900	0.05400	10.20408	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	1.84300	1.81100	1.73630	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.30000	0.32300	7.66667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.39400	0.38000	3.55330	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.03700	0.04200	13.51351	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.13100	2.09900	1.50164	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	7.79400	7.75700	0.47472	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	4.20600	4.24300	0.87970	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	5.84400	5.80800	0.61602	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	3.84900	3.81400	0.90933	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	7.89400	7.85700	0.46871	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	5.89400	5.85800	0.61079	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	3.89900	3.86400	0.89767	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	4.10600	4.14300	0.90112	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.04400	8.00700	0.45997	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.04400	6.00700	0.61218	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.04800	4.01300	0.86462	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.95600	3.99300	0.93529	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	7.94400	7.90700	0.46576	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	5.94400	5.90800	0.60565	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	4.05600	4.09300	0.91223	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.59400	9.55700	0.38566	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	7.99400	7.95700	0.46285	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	5.99400	5.95700	0.61728	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	4.00600	4.04300	0.92361	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.09400	8.05700	0.45713	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.90600	3.94300	0.94726	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.14400	8.10700	0.45432	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.14400	6.10700	0.60221	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.90200	0.93800	3.99113	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.86100	1.89800	1.98818	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.85700	2.89400	1.29506	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.85600	3.89300	0.95954	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.69400	7.65700	0.48089	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.30600	4.34300	0.85927	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	7.74400	7.70700	0.47779	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	4.25600	4.29300	0.86936	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.19400	8.15700	0.45155	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.19400	6.15700	0.59735	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.80600	3.84300	0.97215	0.00000	0.0000	0
08/02/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13			Foreign Exchange Future	8.04000	8.07720	0.46269	8.07500	8.0750	6,833

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	7.81100	7.77500	0.46089	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	5.82100	5.78600	0.60127	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.03600	0.04000	11.11111	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	3.84600	3.81300	0.85803	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.11600	0.12600	8.62069	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	1.92600	1.89900	1.40187	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.24500	1.28300	3.05221	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.05500	0.05600	1.81818	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	2.19800	2.23500	1.68335	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	3.19200	3.22900	1.15915	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	4.19000	4.22700	0.88305	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.76100	7.72500	0.46386	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.77100	5.73700	0.58915	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.79700	3.76400	0.86911	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.12000	0.13000	8.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	1.88000	1.85300	1.43617	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.57100	0.60200	5.42907	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.33100	0.32500	1.81269	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.29000	1.32800	2.94574	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.05000	0.05100	2.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.24700	2.28400	1.64664	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.24200	3.27900	1.14127	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.24000	4.27700	0.87264	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.54600	0.57600	5.49451	0.00000	0.0000	509
08/02/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.35600	0.34900	1.96629	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	7.86100	7.82400	0.47068	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	5.87100	5.83600	0.59615	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	3.89500	3.86200	0.84724	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.11200	0.12200	8.92857	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	1.97200	1.94500	1.36917	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.52100	0.55100	5.75816	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.38100	0.37400	1.83727	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	1.20000	1.23800	3.16667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.06000	0.06100	1.66667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	2.14800	2.18500	1.72253	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	3.14200	3.17900	1.17759	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	4.14000	4.17700	0.89372	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	7.91100	7.87400	0.46770	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	5.92000	5.88600	0.57432	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.03500	0.03800	8.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	3.94500	3.91100	0.86185	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.10900	0.11800	8.25688	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.01900	1.99100	1.38683	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.49800	0.52700	5.82329	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.40800	0.40000	1.96078	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	1.15600	1.19400	3.28720	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.06600	0.06700	1.51515	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	2.09900	2.13600	1.76274	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	3.09200	3.12900	1.19664	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	4.09000	4.12800	0.92910	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.01100	7.97400	0.46186	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.02000	5.98500	0.58140	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.04300	4.01000	0.81623	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.10300	0.11200	8.73786	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.11300	2.08500	1.32513	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.45300	0.48100	6.18102	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.46300	0.45400	1.94384	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	1.06900	1.10700	3.55472	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.07900	0.08000	1.26582	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	2.00000	2.03700	1.85000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.99200	3.03000	1.27005	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.99000	4.02800	0.95238	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.06100	8.02400	0.45900	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.06900	6.03400	0.57670	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.09200	4.05900	0.80645	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.09900	0.10800	9.09091	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.15900	2.13100	1.29690	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.43400	0.46100	6.22120	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.49400	0.48400	2.02429	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	1.02900	1.06700	3.69291	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.08900	0.09000	1.12360	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.95200	1.98900	1.89549	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.94300	2.98000	1.25722	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.94100	3.97800	0.93885	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.11100	8.07400	0.45617	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.11900	6.08400	0.57199	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.14100	4.10700	0.82106	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.09600	0.10400	8.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.20600	2.17700	1.31460	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.41600	0.44200	6.25000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.52600	0.51500	2.09125	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.99100	1.02800	3.73360	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.10100	0.10100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.90300	1.94000	1.94430	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.89300	2.93000	1.27895	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.89100	3.92800	0.95091	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.26100	8.22400	0.44789	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.26800	6.23200	0.57435	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.28800	4.25400	0.79291	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.08700	0.09500	9.19540	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.34700	2.31800	1.23562	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.87900	0.91600	4.20933	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.13900	0.13900	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.75800	1.79500	2.10466	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.74300	2.78100	1.38534	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.74100	3.77800	0.98904	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.21100	8.17400	0.45062	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.21800	6.18300	0.56288	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.23900	4.20500	0.80208	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.09000	0.09800	8.88889	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.30000	2.27100	1.26087	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.38200	0.40700	6.54450	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.59200	0.58000	2.02703	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.91500	0.95200	4.04372	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.12500	0.12500	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.80600	1.84300	2.04873	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.79300	2.83100	1.36054	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.79100	3.82800	0.97600	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.36100	8.32400	0.44253	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.36700	6.33100	0.56542	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.38600	4.35300	0.75239	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.08100	0.08900	9.87654	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.44100	2.41200	1.18804	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.33600	0.36000	7.14286	0.00000	0.0000	585
08/02/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.69600	0.68300	1.86782	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.81000	0.84500	4.32099	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.17000	0.16800	1.17647	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.66200	1.70000	2.28640	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.64400	2.68100	1.39939	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.64100	3.67800	1.01620	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.36600	0.39100	6.83060	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.62600	0.61400	1.91693	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.66200	7.62500	0.48290	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.67200	5.63700	0.61707	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.69900	3.66600	0.89213	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.12700	0.13800	8.66142	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.78700	1.76100	1.45495	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.62500	0.65700	5.12000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.28500	0.28000	1.75439	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.38100	1.41900	2.75163	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.34600	2.38300	1.57715	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.34100	3.37900	1.13738	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.34000	4.37700	0.85253	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.71100	7.67500	0.46687	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.72200	5.68700	0.61167	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.74800	3.71500	0.88047	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.12300	0.13400	8.94309	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.83300	1.80700	1.41844	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.59700	0.62900	5.36013	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.30700	0.30200	1.62866	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.33500	1.37300	2.84644	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.29700	2.33400	1.61080	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.29200	3.32900	1.12394	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.29000	4.32700	0.86247	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	7.96100	7.92400	0.46477	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	5.97000	5.93500	0.58626	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	3.99400	3.96000	0.85128	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.10600	0.11500	8.49057	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.06600	2.03800	1.35528	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.47500	0.50400	6.10526	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.43500	0.42700	1.83908	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	1.11300	1.15000	3.32435	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.07300	0.07300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	2.05000	2.08700	1.80488	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	3.04200	3.07900	1.21631	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	4.04000	4.07800	0.94059	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.16100	8.12400	0.45338	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.16800	6.13300	0.56744	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.19000	4.15600	0.81146	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.09300	0.10100	8.60215	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.25300	2.22400	1.28717	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.39900	0.42400	6.26566	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.55900	0.54700	2.14669	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.95300	0.99000	3.88248	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.11300	0.11300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.85400	1.89200	2.04962	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.84300	2.88000	1.30144	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.84100	3.87800	0.96329	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.31100	8.27400	0.44519	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.31700	6.28200	0.55406	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.33700	4.30300	0.78395	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.08400	0.09200	9.52381	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.39400	2.36500	1.21136	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.35100	0.37500	6.83761	0.00000	0.0000	3,000
08/02/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.66100	0.64800	1.96672	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.84400	0.88000	4.26540	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.15400	0.15300	0.64935	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.71000	1.74700	2.16374	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.69400	2.73100	1.37342	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.69100	3.72800	1.00244	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.16700	0.18100	8.38323	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.42700	1.40400	1.61177	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.18600	0.20100	8.06452	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.29600	1.27400	1.69753	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.80700	0.79100	1.98265	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.29700	0.31800	7.07071	0.00000	0.0000	500
08/02/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.92300	0.90600	1.84182	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.26300	0.28300	7.60456	0.00000	0.0000	3,000
08/02/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.19300	0.20800	7.77202	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.25300	1.23100	1.75579	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.20800	0.22400	7.69231	0.00000	0.0000	0
08/02/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.16800	1.14700	1.79795	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13			Foreign Exchange Future	8.17320	8.21140	0.46738	0.00000	0.0000	493
08/02/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.79300	7.75700	0.46195	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.81200	5.77800	0.58500	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.07600	0.08200	7.89474	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	3.85300	3.82100	0.83052	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.19000	0.20200	6.31579	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	1.96700	1.94100	1.32181	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.65900	0.69000	4.70410	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.43600	0.42900	1.60550	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.31400	1.35300	2.96804	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.09100	0.09200	1.09890	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.23700	2.27700	1.78811	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.22800	3.26600	1.17720	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.22400	4.26200	0.89962	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.43300	0.45700	5.54273	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.81000	0.79600	1.72840	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	7.84300	7.80700	0.45901	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.03500	0.03800	8.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	5.86200	5.82700	0.59707	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.07500	0.08000	6.66667	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	3.90200	3.86900	0.84572	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.18500	0.19700	6.48649	0.00000	0.0000	300
08/02/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.01200	1.98600	1.29225	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.27300	1.31100	2.98507	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	2.18800	2.22800	1.82815	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	3.17800	3.21600	1.19572	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	4.17400	4.21200	0.91040	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	7.89300	7.85700	0.45610	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	5.91100	5.87600	0.59212	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.07300	0.07900	8.21918	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	3.95000	3.91800	0.81013	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.18100	0.19200	6.07735	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.05800	2.03100	1.31195	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.61200	0.64300	5.06536	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.48900	0.48200	1.43149	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	1.23100	1.27000	3.16816	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10800	0.10900	0.92593	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	2.13900	2.17900	1.87003	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	3.12900	3.16700	1.21445	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	4.12400	4.16200	0.92144	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	7.94200	7.90600	0.45329	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	5.96100	5.92600	0.58715	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.07200	0.07700	6.94444	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	3.99900	3.96600	0.82521	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.17600	0.18800	6.81818	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.10300	2.07700	1.23633	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.59000	0.62000	5.08475	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.51700	0.50900	1.54739	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	1.19100	1.22900	3.19060	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11800	0.11800	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	2.09000	2.12900	1.86603	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	3.07900	3.11700	1.23417	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	4.07400	4.11200	0.93274	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.63500	0.66600	4.88189	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.46200	0.45500	1.51515	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	7.99200	7.95600	0.45045	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.01000	5.97500	0.58236	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.07100	0.07600	7.04225	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.04800	4.01500	0.81522	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.17200	0.18300	6.39535	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.14900	2.12200	1.25640	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.56900	0.59800	5.09666	0.00000	0.0000	4,400
08/02/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.54600	0.53700	1.64835	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	1.15100	1.18900	3.30148	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.12800	0.12800	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	2.04100	2.08000	1.91083	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	3.03000	3.06800	1.25413	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	4.02500	4.06300	0.94410	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.04200	8.00600	0.44765	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.06000	6.02500	0.57756	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.06900	0.07500	8.69565	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.09600	4.06400	0.78125	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.16800	0.17900	6.54762	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.19500	2.16800	1.23007	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.54900	0.57700	5.10018	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.57600	0.56600	1.73611	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	1.11400	1.15000	3.23160	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.14100	0.13900	1.41844	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.99300	2.03200	1.95685	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.98000	3.01800	1.27517	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.97500	4.01300	0.95597	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.09100	8.05500	0.44494	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.10900	6.07400	0.57293	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.06800	0.07300	7.35294	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.14500	4.11200	0.79614	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.16300	0.17400	6.74847	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.24000	2.21300	1.20536	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.53100	0.55800	5.08475	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.60800	0.59700	1.80921	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	1.07700	1.11300	3.34262	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.15400	0.15200	1.29870	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.94500	1.98400	2.00514	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.93000	2.96800	1.29693	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.92500	3.96300	0.96815	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.29000	8.25400	0.43426	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.30600	6.27100	0.55503	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.33900	4.30600	0.76054	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.14700	0.15700	6.80272	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.42400	2.39600	1.15512	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.46300	0.48900	5.61555	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.74000	0.72800	1.62162	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.94100	0.97600	3.71945	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.21800	0.21500	1.37615	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.75800	1.79700	2.21843	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03500	0.03600	2.85714	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.73200	2.77000	1.39092	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.72500	3.76400	1.04698	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.24000	8.20400	0.43689	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.25700	6.22200	0.55937	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.06400	0.06900	7.81250	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.29100	4.25800	0.76905	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.15100	0.16100	6.62252	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.37800	2.35000	1.17746	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.47900	0.50500	5.42797	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.70600	0.69400	1.69972	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.97400	1.00900	3.59343	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.20100	0.19800	1.49254	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.80400	1.84300	2.16186	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.78100	2.82000	1.40237	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.77500	3.81300	1.00662	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.41900	0.44300	5.72792	0.00000	0.0000	117
08/02/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.84600	0.83200	1.65485	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.33900	8.30300	0.43171	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.35600	6.32100	0.55066	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.06100	0.06600	8.19672	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.38800	4.35500	0.75205	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.14300	0.15300	6.99301	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.47000	2.44200	1.13360	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.44800	0.47300	5.58036	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.77500	0.76200	1.67742	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.90900	0.94300	3.74037	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.23600	0.23200	1.69492	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.71200	1.75000	2.21963	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.68200	2.72100	1.45414	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.67600	3.71400	1.03373	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.51300	0.54000	5.26316	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.64000	0.62900	1.71875	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.69400	7.65800	0.46790	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.71400	5.67900	0.61253	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.07900	0.08500	7.59494	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.75600	3.72400	0.85197	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.20000	0.21300	6.50000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	1.87700	1.85200	1.33191	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.70800	0.74100	4.66102	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.38500	0.38000	1.29870	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.39900	1.43800	2.78771	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.07600	0.07700	1.31579	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.33600	2.37500	1.66952	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.32700	3.36500	1.14217	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.32400	4.36200	0.87882	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.74400	7.70800	0.46488	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.76300	5.72800	0.60732	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.07800	0.08300	6.41026	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.80500	3.77200	0.86728	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.19500	0.20700	6.15385	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	1.92200	1.89600	1.35276	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.68300	0.71500	4.68521	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.41000	0.40400	1.46341	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.35700	1.39600	2.87399	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.08400	0.08500	1.19048	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.28700	2.32600	1.70529	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.27800	3.31600	1.15924	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.27400	4.31200	0.88910	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.14100	8.10500	0.44221	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.15800	6.12300	0.56837	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.06600	0.07200	9.09091	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.19300	4.16100	0.76318	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.15900	0.17000	6.91824	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.28600	2.25900	1.18110	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	1.04200	1.07800	3.45489	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.16900	0.16700	1.18343	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.89800	1.93700	2.05479	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.88100	2.91900	1.31899	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.87500	3.91300	0.98065	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.19100	8.15500	0.43951	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.20700	6.17200	0.56388	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.06500	0.07000	7.69231	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.24200	4.20900	0.77793	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.15500	0.16500	6.45161	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.33200	2.30400	1.20069	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.49600	0.52200	5.24194	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.67300	0.66100	1.78306	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	1.00700	1.04300	3.57498	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.18400	0.18200	1.08696	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.85100	1.89000	2.10697	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.83100	2.86900	1.34228	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.82500	3.86300	0.99346	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	6.90000	6.86400	0.52174	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.04900	0.05300	8.16327	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	4.92600	4.89200	0.69022	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.11000	0.11800	7.27273	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	2.98700	2.95700	1.00435	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.31500	0.33400	6.03175	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.19200	1.17300	1.59396	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	5.12300	5.16100	0.74175	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.23200	1.21300	1.54221	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.30500	0.32400	6.22951	0.00000	0.0000	330
08/02/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.24100	0.25700	6.63900	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.56800	1.54600	1.40306	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.28700	0.30500	6.27178	0.00000	0.0000	0
08/02/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.31400	1.29400	1.52207	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15			Foreign Exchange Future	12.14510	12.17290	0.22890	0.00000	0.0000	11,909
08/02/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	9.85500	9.82700	0.28412	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	7.85500	7.82700	0.35646	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	5.85500	5.82700	0.47822	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	3.85500	3.82700	0.72633	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	1.86300	1.83500	1.50295	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	0.89900	0.87400	2.78087	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.31100	0.32700	5.14469	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.16600	0.15400	7.22892	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	1.15200	1.17900	2.34375	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	2.14600	2.17400	1.30475	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	10.00500	9.97700	0.27986	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	8.00500	7.97700	0.34978	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	6.00500	5.97700	0.46628	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	4.00500	3.97700	0.69913	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	2.01100	1.98300	1.39234	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	1.03800	1.01200	2.50482	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.22900	0.24200	5.67686	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.23400	0.21900	6.41026	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	1.00500	1.03200	2.68657	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	1.99600	2.02400	1.40281	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	9.95500	9.92700	0.28127	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	7.95500	7.92700	0.35198	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	5.95500	5.92700	0.47019	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	3.95500	3.92700	0.70796	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	1.96200	1.93400	1.42712	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	0.99200	0.96500	2.72177	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.25400	0.26900	5.90551	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.20900	0.19600	6.22010	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	1.05400	1.08100	2.56167	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	2.04600	2.07400	1.36852	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	2.99500	3.02300	0.93489	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	9.35500	9.32700	0.29931	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	7.35500	7.32700	0.38069	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	9.20500	9.17700	0.30418	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	7.20500	7.17700	0.38862	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	5.20500	5.17700	0.53794	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	3.20600	3.17800	0.87336	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	1.22800	1.20100	2.19870	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.15600	0.16600	6.41026	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	0.36100	0.34300	4.98615	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.81800	0.84300	3.05623	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	1.79700	1.82400	1.50250	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	2.79500	2.82300	1.00179	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	9.05500	9.02700	0.30922	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	7.05500	7.02700	0.39688	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	5.05500	5.02700	0.55391	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	3.05600	3.02800	0.91623	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	1.08500	1.05900	2.39631	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.20800	0.22000	5.76923	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.26300	0.24700	6.08365	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.95800	0.98400	2.71399	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	1.94600	1.97400	1.43885	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	2.94500	2.97300	0.95076	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	9.10500	9.07700	0.30752	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	7.10500	7.07700	0.39409	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	5.10500	5.07700	0.54848	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	3.10600	3.07800	0.90148	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	1.13300	1.10600	2.38305	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.18900	0.20100	6.34921	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.29400	0.27800	5.44218	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.91100	0.93700	2.85401	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	1.89700	1.92400	1.42330	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	2.89500	2.92300	0.96718	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	9.25500	9.22700	0.30254	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	7.25500	7.22700	0.38594	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	5.25500	5.22700	0.53283	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	3.25600	3.22800	0.85995	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	1.27600	1.24900	2.11599	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.14200	0.15000	5.63380	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	0.39700	0.37700	5.03778	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.77300	0.79800	3.23415	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	1.74700	1.77500	1.60275	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	2.74500	2.77300	1.02004	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	9.50500	9.47700	0.29458	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	7.50500	7.47700	0.37308	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	9.65500	9.62700	0.29001	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	7.65500	7.62700	0.36577	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	9.90500	9.87700	0.28269	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	7.90500	7.87700	0.35421	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	5.90500	5.87700	0.47417	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	3.90500	3.87700	0.71703	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	0.94500	0.91900	2.75132	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.28200	0.29700	5.31915	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.18700	0.17400	6.95187	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	1.10300	1.13000	2.44787	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	2.09600	2.12400	1.33588	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	9.80500	9.77700	0.28557	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	7.80500	7.77700	0.35874	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	9.75500	9.72700	0.28703	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	7.75500	7.72700	0.36106	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	9.70500	9.67700	0.28851	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	7.70500	7.67700	0.36340	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	9.60500	9.57700	0.29151	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	7.60500	7.57700	0.36818	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	9.45500	9.42700	0.29614	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	7.45500	7.42700	0.37559	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	9.40500	9.37700	0.29771	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	7.40500	7.37700	0.37812	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	9.30500	9.27700	0.30091	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	7.30500	7.27700	0.38330	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	5.30500	5.27700	0.52780	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	3.30600	3.27800	0.84694	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	1.32400	1.29700	2.03927	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.12900	0.13700	6.20155	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	0.43400	0.41400	4.60829	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.72800	0.75200	3.29670	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	1.69700	1.72500	1.64997	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	2.69500	2.72300	1.03896	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	9.15500	9.12700	0.30584	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	7.15500	7.12700	0.39133	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	5.15500	5.12700	0.54316	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	4.15500	4.12700	0.67389	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	3.15600	3.12800	0.88720	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	2.16000	2.13200	1.29630	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	1.18000	1.15300	2.28814	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.17200	0.18200	5.81395	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	0.32700	0.30900	5.50459	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.86400	0.89000	3.00926	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	1.84700	1.87400	1.46183	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	2.84500	2.87300	0.98418	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	1.91200	1.88400	1.46444	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	5.75500	5.72700	0.48653	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	4.75500	4.72700	0.58885	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	3.75500	3.72700	0.74567	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	2.75700	2.72900	1.01560	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	1.76400	1.73600	1.58730	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.05400	0.05600	3.70370	0.00000	0.0000	11,630
08/02/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	0.80900	0.78300	3.21384	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.37400	0.39200	4.81283	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.12900	0.11900	7.75194	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	1.25100	1.27800	2.15827	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	2.24600	2.27300	1.20214	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	5.50500	5.47700	0.50863	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	4.50500	4.47700	0.62153	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	3.50600	3.47800	0.79863	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	2.50800	2.48000	1.11643	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	1.51900	1.49100	1.84332	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.08700	0.09200	5.74713	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	0.59200	0.56900	3.88514	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.55900	0.58100	3.93560	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	1.49800	1.52600	1.86916	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	2.49500	2.52300	1.12224	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	5.60500	5.57700	0.49955	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	4.60500	4.57700	0.60803	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	3.60500	3.57700	0.77670	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	2.60700	2.57900	1.07403	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	1.61700	1.58900	1.73160	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.07200	0.07600	5.55556	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	0.67700	0.65300	3.54505	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.48100	0.50100	4.15800	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.08600	0.07800	9.30233	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	1.39900	1.42700	2.00143	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	2.39500	2.42300	1.16910	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	5.40500	5.37700	0.51804	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	4.40500	4.37700	0.63564	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	3.40600	3.37800	0.82208	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	2.40800	2.38000	1.16279	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	1.42100	1.39400	1.90007	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.10600	0.11200	5.66038	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	0.51100	0.48900	4.30528	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.64100	0.66500	3.74415	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.04600	0.04200	8.69565	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	1.59800	1.62500	1.68961	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	2.59500	2.62300	1.07900	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	5.70500	5.67700	0.49080	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	4.70500	4.67700	0.59511	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	3.70500	3.67700	0.75574	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	2.70700	2.67900	1.03436	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	1.71500	1.68700	1.63265	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.05900	0.06200	5.08475	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	0.76400	0.73900	3.27225	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.40800	0.42700	4.65686	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.11300	0.10400	7.96460	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	1.30000	1.32700	2.07692	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	2.29600	2.32300	1.17596	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	5.80500	5.77700	0.48234	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	4.80500	4.77700	0.58273	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	3.80500	3.77700	0.73587	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	2.80700	2.77900	0.99751	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	1.81300	1.78600	1.48924	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.04900	0.05100	4.08163	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	0.85400	0.82800	3.04450	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.34200	0.35900	4.97076	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.14700	0.13600	7.48299	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	1.20200	1.22900	2.24626	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	2.19600	2.22300	1.22951	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	5.65500	5.62700	0.49514	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	4.65500	4.62700	0.60150	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	3.65500	3.62700	0.76607	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	2.65700	2.62900	1.05382	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	1.66600	1.63800	1.68067	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.06500	0.06900	6.15385	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	0.72000	0.69600	3.33333	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.44400	0.46400	4.50450	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.09900	0.09100	8.08081	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	1.35000	1.37700	2.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	2.34600	2.37300	1.15090	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	5.55500	5.52700	0.50405	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	4.55500	4.52700	0.61471	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	3.55500	3.52700	0.78762	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	11,630
08/02/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	2.55700	2.52900	1.09503	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	1.56800	1.54000	1.78571	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.07900	0.08400	6.32911	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	0.63400	0.61100	3.62776	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.51900	0.54100	4.23892	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	1.44900	1.47600	1.86335	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	2.44500	2.47300	1.14519	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	5.45500	5.42700	0.51329	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	4.45500	4.42700	0.62851	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	3.45600	3.42800	0.81019	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	2.45800	2.43000	1.13914	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	1.47000	1.44200	1.90476	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.09600	0.10200	6.25000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	0.55100	0.52900	3.99274	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.59900	0.62200	3.83973	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.05400	0.04900	9.25926	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	1.54800	1.57600	1.80879	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	2.54500	2.57300	1.10020	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	5.35500	5.32700	0.52288	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	4.35500	4.32700	0.64294	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	3.35600	3.32800	0.83433	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	2.35800	2.33000	1.18745	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.11700	0.12400	5.98291	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	0.47200	0.45100	4.44915	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.68400	0.70800	3.50877	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	1.64800	1.67500	1.63835	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	2.64500	2.67300	1.05860	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	1.37300	1.34500	2.03933	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	8.45500	8.42700	0.33116	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	6.45500	6.42700	0.43377	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	3.54500	3.57300	0.78984	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	8.35500	8.32700	0.33513	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	6.35500	6.32700	0.44060	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	3.64500	3.67300	0.76818	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	8.40500	8.37700	0.33314	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	6.40500	6.37700	0.43716	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	3.59500	3.62300	0.77886	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	8.65500	8.62700	0.32351	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	6.65500	6.62700	0.42074	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	3.34500	3.37300	0.83707	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	8.75500	8.72700	0.31982	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	6.75500	6.72700	0.41451	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	3.24500	3.27300	0.86287	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	8.70500	8.67700	0.32165	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	6.70500	6.67700	0.41760	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	3.29500	3.32300	0.84977	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	8.80500	8.77700	0.31800	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	6.80500	6.77700	0.41146	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	3.19500	3.22300	0.87637	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	8.95500	8.92700	0.31267	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	6.95500	6.92700	0.40259	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	4.95500	4.92700	0.56509	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	2.95600	2.92800	0.94723	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	3.04500	3.07300	0.91954	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	9.00500	8.97700	0.31094	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	7.00500	6.97700	0.39971	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	5.00500	4.97700	0.55944	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	3.00600	2.97800	0.93147	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	8.90500	8.87700	0.31443	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	6.90500	6.87700	0.40550	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	4.90500	4.87700	0.57085	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	2.90600	2.87800	0.96352	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	3.09500	3.12300	0.90468	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	8.20500	8.17700	0.34126	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	6.20500	6.17700	0.45125	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	4.20500	4.17700	0.66587	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	2.20900	2.18100	1.26754	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	3.79500	3.82300	0.73781	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	4.19500	4.22300	0.66746	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	3.14500	3.17300	0.89030	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	4.14500	4.17300	0.67551	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	4.29500	4.32300	0.65192	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	4.09500	4.12300	0.68376	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	8.50500	8.47700	0.32922	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	6.50500	6.47700	0.43044	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	3.49500	3.52300	0.80114	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	3.99500	4.02300	0.70088	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	8.05500	8.02700	0.34761	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	6.05500	6.02700	0.46243	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	4.05500	4.02700	0.69051	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	2.06100	2.03300	1.35856	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	3.94500	3.97300	0.70976	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	8.30500	8.27700	0.33715	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	6.30500	6.27700	0.44409	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	4.30500	4.27700	0.65041	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	2.30900	2.28100	1.21265	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	3.69500	3.72300	0.75778	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	8.55500	8.52700	0.32729	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	6.55500	6.52700	0.42715	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	3.44500	3.47300	0.81277	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	8.25500	8.22700	0.33919	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	6.25500	6.22700	0.44764	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	4.25500	4.22700	0.65805	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	2.25900	2.23100	1.23949	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	3.74500	3.77300	0.74766	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	8.60500	8.57700	0.32539	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	6.60500	6.57700	0.42392	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	3.39500	3.42300	0.82474	0.00000	0.0000	0
08/02/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14			Foreign Exchange Future	12.34780	12.37560	0.22514	0.00000	0.0000	12,463
08/02/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	9.70200	9.67400	0.28860	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	7.70300	7.67500	0.36349	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	10.00200	9.97400	0.27994	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	8.00300	7.97500	0.34987	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	9.50200	9.47400	0.29467	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	7.50300	7.47600	0.35986	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	5.50800	5.48000	0.50835	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	3.53800	3.51100	0.76314	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	9.35200	9.32400	0.29940	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	7.35400	7.32600	0.38075	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	5.35900	5.33100	0.52249	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	3.39100	3.36400	0.79623	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	9.25200	9.22400	0.30264	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	7.25400	7.22600	0.38599	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.16800	0.17300	2.97619	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	1.42000	1.39700	1.61972	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.37200	0.38300	2.95699	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	0.62400	0.60700	2.72436	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	1.77500	1.80100	1.46479	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	2.75500	2.78300	1.01633	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	9.05200	9.02400	0.30932	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	7.05400	7.02600	0.39694	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	9.10200	9.07400	0.30762	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	7.10400	7.07600	0.39414	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.42200	0.43500	3.08057	0.00000	0.0000	8,032
08/02/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	0.52400	0.50900	2.86260	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	1.01200	1.03500	2.27273	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.11400	0.10900	4.38596	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	1.91900	1.94500	1.35487	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	2.90400	2.93100	0.92975	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	9.55200	9.52400	0.29313	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	5.55700	5.52900	0.50387	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	3.58700	3.55900	0.78060	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	9.75200	9.72400	0.28712	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	7.75300	7.72500	0.36115	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	5.75600	5.72800	0.48645	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	9.90200	9.87400	0.28277	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	7.90300	7.87500	0.35430	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.50700	0.52200	2.95858	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.40900	0.39600	3.17848	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	1.17700	1.20100	2.03908	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.07900	0.07500	5.06329	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	2.11300	2.14000	1.27780	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	9.95200	9.92400	0.28135	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	7.95300	7.92500	0.35207	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	1.13300	1.15700	2.11827	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.08500	0.08100	4.70588	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	2.06400	2.09100	1.30814	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	9.85200	9.82400	0.28421	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	7.85300	7.82500	0.35655	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.11200	0.11500	2.67857	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	1.96400	1.93900	1.27291	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.22800	0.23400	2.63158	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.08000	1.05800	2.03704	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.53200	0.54700	2.81955	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.38400	0.37100	3.38542	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	1.22100	1.24500	1.96560	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.07300	0.06900	5.47945	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	2.16200	2.18900	1.24884	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	9.80200	9.77400	0.28566	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	5.80600	5.77800	0.48226	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	3.83200	3.80400	0.73069	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	9.65200	9.62400	0.29010	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	7.65300	7.62500	0.36587	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	9.60200	9.57400	0.29161	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	7.60300	7.57500	0.36828	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	5.60700	5.57900	0.49938	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	3.63600	3.60800	0.77008	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	9.45200	9.42400	0.29623	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	7.45400	7.42600	0.37564	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	5.45800	5.43000	0.51301	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	3.48900	3.46200	0.77386	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.76200	0.78200	2.62467	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.21400	0.20600	3.73832	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	1.58600	1.61200	1.63934	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	2.55700	2.58400	1.05592	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	9.40200	9.37400	0.29781	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	7.40400	7.37600	0.37817	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	9.30200	9.27400	0.30101	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	7.30400	7.27600	0.38335	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.16200	0.16700	3.08642	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	1.46400	1.44100	1.57104	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.86400	0.88500	2.43056	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.16600	0.15900	4.21687	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	1.72700	1.75400	1.56340	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	9.20200	9.17400	0.30428	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	7.20400	7.17600	0.38867	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	5.70700	5.67900	0.49063	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	4.71500	4.68700	0.59385	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	3.73400	3.70600	0.74987	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	2.76300	2.73600	0.97720	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.17500	0.17900	2.28571	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	1.37700	1.35300	1.74292	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.38800	0.39900	2.83505	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	0.59000	0.57300	2.88136	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.93600	0.95800	2.35043	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.13800	0.13200	4.34783	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	1.82300	1.84900	1.42622	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	2.80500	2.83200	0.96257	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.10900	0.11100	1.83486	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.01100	1.98500	1.29289	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	6.25500	6.22700	0.44764	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	4.27300	4.24500	0.65528	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	3.29400	3.26700	0.81967	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.58400	0.60000	2.73973	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.33600	0.32400	3.57143	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	1.31000	1.33500	1.90840	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.06200	0.05900	4.83871	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	6.15500	6.12700	0.45491	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.26700	0.27500	2.99625	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	0.91900	0.89900	2.17628	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.64000	0.65700	2.65625	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.29200	0.28100	3.76712	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	1.40100	1.42600	1.78444	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	2.35900	2.38700	1.18694	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	5.85600	5.82800	0.47814	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	4.86300	4.83500	0.57578	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	3.88100	3.85400	0.69570	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.05500	0.05600	1.81818	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	2.90700	2.88000	0.92879	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.15700	0.16100	2.54777	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	1.50900	1.48500	1.59046	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.34200	0.35200	2.92398	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	0.69400	0.67600	2.59366	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.82900	0.85000	2.53317	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.18100	0.17400	3.86740	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	1.68000	1.70600	1.54762	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	2.65600	2.68300	1.01657	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.73000	0.74900	2.60274	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.23200	0.22300	3.87931	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	1.53900	1.56500	1.68941	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	2.50800	2.53500	1.07656	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	5.30900	5.28100	0.52741	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	4.32200	4.29400	0.64785	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.23700	0.24400	2.95359	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.03900	1.01800	2.02117	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.55700	0.57300	2.87253	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.35900	0.34700	3.34262	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	2.21200	2.23900	1.22061	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	6.20500	6.17700	0.45125	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	4.22400	4.19600	0.66288	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.04300	0.04400	2.32558	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	3.24500	3.21800	0.83205	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.12300	0.12600	2.43902	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	1.82500	1.80000	1.36986	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.25600	0.26400	3.12500	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	0.95800	0.93800	2.08768	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.61100	0.62800	2.78232	0.00000	0.0000	28
08/02/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.31300	0.30200	3.51438	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	1.35500	1.38000	1.84502	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	2.31000	2.33700	1.16883	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	6.10500	6.07700	0.45864	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	5.11100	5.08300	0.54784	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	4.12600	4.09800	0.67862	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.04600	0.04700	2.17391	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	3.14800	3.12100	0.85769	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.27800	0.28600	2.87770	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	0.88000	0.86000	2.27273	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.66900	0.68700	2.69058	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.27100	0.26100	3.69004	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	1.44700	1.47200	1.72771	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	2.40900	2.43600	1.12080	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.29000	0.29800	2.75862	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	0.84200	0.82200	2.37530	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.69900	0.71800	2.71817	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.25100	0.24200	3.58566	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	2.45800	2.48500	1.09845	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	5.90600	5.87800	0.47409	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	4.91300	4.88500	0.56992	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	3.93000	3.90300	0.68702	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.05300	0.05400	1.88679	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	2.95500	2.92800	0.91371	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.32800	0.33800	3.04878	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	0.73000	0.71200	2.46575	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.79500	0.81500	2.51572	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.19700	0.18900	4.06091	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	1.63300	1.65900	1.59216	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	2.60700	2.63400	1.03567	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.15100	0.15500	2.64901	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	1.55300	1.52900	1.54540	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	5.65700	5.62900	0.49496	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	4.66600	4.63800	0.60009	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	3.68500	3.65700	0.75984	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.06300	0.06500	3.17460	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	2.71500	2.68900	0.95764	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.18800	0.19300	2.65957	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	1.29000	1.26700	1.78295	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	5.40800	5.38000	0.51775	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	4.42000	4.39200	0.63348	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	3.44000	3.41300	0.78488	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.07600	0.07700	1.31579	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	2.47800	2.45100	1.08959	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.21900	0.22500	2.73973	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.12100	1.09900	1.96253	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	5.21000	5.18200	0.53743	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	1.09000	1.11400	2.20183	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.09200	0.08800	4.34783	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	2.01500	2.04200	1.33995	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	3.00300	3.03100	0.93240	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	5.06100	5.03300	0.55325	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	4.07700	4.05000	0.66225	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.09800	0.10000	2.04082	0.00000	0.0000	8,032
08/02/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	2.15000	2.12400	1.20930	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	1.05100	1.07400	2.18839	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.10300	0.09800	4.85437	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	1.96700	1.99400	1.37265	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	4.17500	4.14700	0.67066	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	3.19700	3.17000	0.84454	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.09100	0.09300	2.19780	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	2.24300	2.21700	1.15916	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.18100	0.18600	2.76243	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	1.33300	1.31000	1.72543	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.40500	0.41700	2.96296	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	0.55700	0.54100	2.87253	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.97300	0.99600	2.36382	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.12500	0.12000	4.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	1.87000	1.89700	1.44385	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	2.85400	2.88200	0.98108	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	7.55300	7.52500	0.37071	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	6.05500	6.02700	0.46243	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	4.56700	4.54000	0.59120	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	3.10000	3.07300	0.87097	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.13600	0.14000	2.94118	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	1.68800	1.66400	1.42180	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.44100	0.45400	2.94785	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	0.49300	0.47800	3.04260	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	1.49300	1.51800	1.67448	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	2.95400	2.98100	0.91401	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	4.44800	4.47600	0.62950	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.12700	0.13100	3.14961	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	1.77900	1.75500	1.34907	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	7.80300	7.77500	0.35884	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	6.30500	6.27700	0.44409	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	4.81400	4.78600	0.58164	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	3.34300	3.31600	0.80766	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.11600	0.11800	1.72414	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	1.91800	1.89200	1.35558	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.35600	0.36700	3.08989	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	0.65800	0.64100	2.58359	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	1.26500	1.29000	1.97628	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.06700	0.06400	4.47761	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	2.70600	2.73300	0.99778	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	4.19900	4.22600	0.64301	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	8.25300	8.22500	0.33927	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	6.75400	6.72600	0.41457	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	5.25900	5.23100	0.53242	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	3.78300	3.75500	0.74015	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.08400	0.08600	2.38095	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	2.33600	2.31000	1.11301	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.24600	0.25400	3.25203	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	0.99800	0.97800	2.00401	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.90000	0.92100	2.33333	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.15200	0.14500	4.60526	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	2.26100	2.28800	1.19416	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	3.75000	3.77800	0.74667	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	5.95500	5.92800	0.45340	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	4.96200	4.93400	0.56429	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	3.97900	3.95200	0.67856	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.05100	0.05200	1.96078	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	3.00300	2.97600	0.89910	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.10500	0.10800	2.85714	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	2.05700	2.03200	1.21536	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.14600	0.15000	2.73973	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	1.59800	1.57400	1.50188	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.21100	0.21700	2.84360	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.16300	1.14100	1.89166	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.31400	0.32400	3.18471	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	0.76600	0.74800	2.34987	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.48300	0.49700	2.89855	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.43500	0.42100	3.21839	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.11900	0.12200	2.52101	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	1.87100	1.84600	1.33618	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	6.00500	5.97700	0.46628	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	5.01200	4.98400	0.55866	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	4.02900	4.00100	0.69496	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.05000	0.05100	2.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	3.05200	3.02500	0.88467	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.14100	0.14500	2.83688	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	1.64300	1.61900	1.46074	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.20300	0.20900	2.95567	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.20500	1.18300	1.82573	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.30200	0.31100	2.98013	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	0.80400	0.78500	2.36318	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.46000	0.47400	3.04348	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	0.46200	0.44800	3.03030	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.13200	0.13500	2.27273	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	1.73400	1.70900	1.44175	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	11,194
08/02/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	5.16000	5.13200	0.54264	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.19500	0.20100	3.07692	0.00000	0.0000	11,194
08/02/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.24700	1.22500	1.76423	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.10200	0.10400	1.96078	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	2.10400	2.07800	1.23574	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	8.45300	8.42500	0.33124	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	6.45500	6.42700	0.43377	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	4.46900	4.44100	0.62654	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.07300	0.07500	2.73973	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	2.52500	2.49900	1.02970	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	3.55100	3.57800	0.76035	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	8.35300	8.32500	0.33521	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	6.35500	6.32700	0.44060	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	4.37100	4.34300	0.64059	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.07800	0.08000	2.56410	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	2.43000	2.40400	1.06996	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	3.65000	3.67800	0.76712	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	8.40300	8.37500	0.33321	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	6.40500	6.37700	0.43716	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	3.60000	3.62800	0.77778	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	8.65300	8.62500	0.32359	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	6.65400	6.62600	0.42080	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	3.35100	3.37900	0.83557	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	8.75300	8.72500	0.31989	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	4.76400	4.73700	0.56675	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.05900	0.06000	1.69492	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	2.81100	2.78400	0.96051	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	3.25200	3.27900	0.83026	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	8.70300	8.67500	0.32173	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	6.70400	6.67600	0.41766	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	3.30200	3.32900	0.81769	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	8.80300	8.77500	0.31807	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	6.80400	6.77600	0.41152	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.05700	0.05800	1.75439	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	2.85900	2.83200	0.94439	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	3.20200	3.23000	0.87445	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	8.95200	8.92400	0.31278	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	6.95400	6.92600	0.40265	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	3.05300	3.08100	0.91713	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	9.00200	8.97400	0.31104	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	7.00400	6.97600	0.39977	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	8.90200	8.87400	0.31454	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	6.90400	6.87600	0.40556	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	3.10300	3.13000	0.87013	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	8.20300	8.17500	0.34134	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.08800	0.09000	2.27273	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	2.29000	2.26400	1.13537	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	3.80000	3.82800	0.73684	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	3.15200	3.18000	0.88832	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	4.14900	4.17700	0.67486	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	4.29800	4.32600	0.65147	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	4.09900	4.12700	0.68309	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	8.50300	8.47500	0.32930	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	6.50400	6.47600	0.43050	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	4.51800	4.49000	0.61974	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.07000	0.07200	2.85714	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	2.57200	2.54600	1.01089	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	3.50100	3.52800	0.77121	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	8.30300	8.27500	0.33723	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.08100	0.08300	2.46914	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	2.38300	2.35700	1.09106	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	3.70000	3.72800	0.75676	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	3.99900	4.02700	0.70018	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	8.05300	8.02500	0.34770	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	3.94900	3.97700	0.70904	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	8.55300	8.52500	0.32737	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	6.55400	6.52600	0.42722	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.06800	0.06900	1.47059	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	2.62000	2.59300	1.03053	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	3.45100	3.47900	0.81136	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	9.15200	9.12400	0.30594	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	7.15400	7.12600	0.39139	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	8.60300	8.57500	0.32547	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	6.60400	6.57600	0.42399	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	4.61600	4.58900	0.58492	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.06500	0.06700	3.07692	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	2.66700	2.64100	0.97488	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	3.40100	3.42900	0.82329	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	8.85300	8.82500	0.31628	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	6.85400	6.82600	0.40852	0.00000	0.0000	0
08/02/2010	£ / R 2010/09/13			Foreign Exchange Future	12.55030	12.57780	0.21912	0.00000	0.0000	1,261
08/02/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.54000	0.58800	8.88889	0.00000	0.0000	0
08/02/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	0.72000	0.74000	2.77778	0.00000	0.0000	0
08/02/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.55800	0.60500	8.42294	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	0.78800	0.80700	2.41117	0.00000	0.0000	0
08/02/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.56200	0.61000	8.54093	0.00000	0.0000	0
08/02/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	0.69200	0.71200	2.89017	0.00000	0.0000	0
08/02/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08690	0.08740	0.57537	0.00000	0.0000	1,364
08/02/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00730	0.00768	5.20548	0.00000	0.0000	0
08/02/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00040	0.00028	30.00000	0.00000	0.0000	0
08/02/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00178	0.00184	3.37079	0.00000	0.0000	0
08/02/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00488	0.00444	9.01639	0.00000	0.0000	0
08/02/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01694	0.01743	2.89256	0.00000	0.0000	0
08/02/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00004	0.00003	25.00000	0.00000	0.0000	0
08/02/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08850	0.08900	0.56497	0.00000	0.0000	0
08/02/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.01004	0.01040	3.58566	0.00000	0.0000	0
08/02/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00154	0.00140	9.09091	0.00000	0.0000	0
08/02/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00499	0.00517	3.60721	0.00000	0.0000	0
08/02/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00649	0.00617	4.93066	0.00000	0.0000	0
08/02/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01869	0.01916	2.51471	0.00000	0.0000	0
08/02/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00019	0.00016	15.78947	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15			Foreign Exchange Future	10.62490	10.66480	0.37553	10.67000	10.6215	22,768
08/02/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	9.02500	8.98500	0.44321	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	7.02500	6.98500	0.56940	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	5.02500	4.98500	0.79602	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	3.02500	2.98500	1.32231	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	1.03700	1.00000	3.56798	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.17700	0.20400	15.25424	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.20200	0.18900	6.43564	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.98000	1.01900	3.97959	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	1.97500	2.01500	2.02532	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	2.97500	3.01500	1.34454	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.27500	9.23500	0.43127	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.27500	7.23500	0.54983	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.37500	9.33500	0.42667	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.37500	7.33500	0.54237	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	9.12500	9.08500	0.43836	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	7.12500	7.08500	0.56140	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	13,636
08/02/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	1.97600	1.93600	2.02429	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.92500	8.88500	0.44818	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.92500	6.88500	0.57762	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.92500	4.88500	0.81218	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.92500	2.88500	1.36752	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.94100	0.90500	3.82572	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.22700	0.26000	14.53744	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.15200	0.14500	4.60526	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.07800	1.11700	3.61781	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.07500	2.11500	1.92771	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	3.07500	3.11500	1.30081	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.77500	8.73500	0.45584	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.77500	6.73500	0.59041	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.77500	4.73500	0.83770	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.77500	2.73500	1.44144	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.79900	0.76500	4.25532	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.32300	0.35800	10.83591	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.09800	0.09300	5.10204	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.22700	1.26600	3.17848	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.22500	2.26500	1.79775	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	3.22500	3.26500	1.24031	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.82500	8.78500	0.45326	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.82500	6.78500	0.58608	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.82500	4.78500	0.82902	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.82500	2.78500	1.41593	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.02100	0.02700	28.57143	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.84600	0.81200	4.01891	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.28900	0.32300	11.76471	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.11400	0.10800	5.26316	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.17700	1.21700	3.39847	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.17500	2.21500	1.83908	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	3.17500	3.21500	1.25984	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.17500	9.13500	0.43597	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.17500	7.13500	0.55749	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.42500	9.38500	0.42440	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.42500	7.38500	0.53872	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.47500	9.43500	0.42216	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.47500	7.43500	0.53512	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.32500	9.28500	0.42895	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.32500	7.28500	0.54608	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.22500	9.18500	0.43360	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.22500	7.18500	0.55363	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	9.07500	9.03500	0.44077	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	7.07500	7.03500	0.56537	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	8.97500	8.93500	0.44568	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	6.97500	6.93500	0.57348	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	4.97500	4.93500	0.80402	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	2.97500	2.93500	1.34454	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.98900	0.95300	3.64004	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.19900	0.23100	16.08040	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.17400	0.16600	4.59770	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	1.02900	1.06800	3.79009	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	2.02500	2.06500	1.97531	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	3.02500	3.06500	1.32231	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.87500	8.83500	0.45070	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.87500	6.83500	0.58182	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.72500	8.68500	0.45845	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.72500	6.68500	0.59480	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.72500	4.68500	0.84656	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.72500	3.68500	1.07383	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.72500	2.68500	1.46789	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.72700	1.68700	2.31616	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.02800	0.03500	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.75300	0.72000	4.38247	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.35900	0.39400	9.74930	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.08400	0.07900	5.95238	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.27700	1.31600	3.05403	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.27500	2.31500	1.75824	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	3.27500	3.31500	1.22137	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.87500	4.83500	0.82051	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.87500	3.83500	1.03226	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.87500	2.83500	1.39130	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.87600	1.83700	2.07889	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	10
08/02/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.89400	0.85800	4.02685	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.25700	0.29100	13.22957	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.13200	0.12600	4.54545	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.12800	1.16700	3.45745	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.12500	2.16500	1.88235	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	3.12500	3.16500	1.28000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	5.07500	5.03500	0.78818	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	4.07500	4.03500	0.98160	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	3.07500	3.03500	1.30081	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	2.07600	2.03600	1.92678	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	1.08600	1.04800	3.49908	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.15600	0.18200	16.66667	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.23100	0.21700	6.06061	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.93200	0.97000	4.07725	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	1.92500	1.96500	2.07792	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	2.92500	2.96500	1.36752	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	5.12500	5.08500	0.78049	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	4.12500	4.08500	0.96970	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	3.12500	3.08500	1.28000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	2.12600	2.08600	1.88147	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	1.13400	1.09700	3.26279	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.13800	0.16200	17.39130	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.26300	0.24700	6.08365	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.88300	0.92200	4.41676	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	1.87500	1.91500	2.13333	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	2.87500	2.91500	1.39130	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.32500	5.28500	0.75117	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.32500	4.28500	0.92486	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.32500	3.28500	1.20301	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.32600	2.28600	1.71969	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.33100	1.29200	2.93013	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.08300	0.09900	19.27711	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.40800	0.38400	5.88235	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.69500	0.73200	5.32374	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.67500	1.71500	2.38806	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.67500	2.71500	1.49533	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.37500	5.33500	0.74419	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.37500	4.33500	0.91429	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.37500	3.33500	1.18519	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.37600	2.33600	1.68350	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.38000	1.34100	2.82609	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.07200	0.08800	22.22222	0.00000	0.0000	13,651
08/02/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.44700	0.42300	5.36913	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.64900	0.68600	5.70108	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.62500	1.66500	2.46154	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.62500	2.66500	1.52381	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.22500	5.18500	0.76555	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.22500	4.18500	0.94675	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.22500	3.18500	1.24031	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.22600	2.18600	1.79695	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.23200	1.19400	3.08442	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.10700	0.12700	18.69159	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.33200	0.31200	6.02410	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.78800	0.82600	4.82234	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.77500	1.81500	2.25352	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.77500	2.81500	1.44144	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.17500	5.13500	0.77295	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.17500	4.13500	0.95808	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.17500	3.13500	1.25984	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.17600	2.13600	1.83824	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.18300	1.14500	3.21217	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.12200	0.14400	18.03279	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.29700	0.27900	6.06061	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.83500	0.87400	4.67066	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	1.82500	1.86500	2.19178	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	2.82500	2.86500	1.41593	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.27500	5.23500	0.75829	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.27500	4.23500	0.93567	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.27500	3.23500	1.22137	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.27600	2.23600	1.75747	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.28100	1.24300	2.96643	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.09400	0.11300	20.21277	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.36900	0.34800	5.69106	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.74100	0.77900	5.12821	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.72500	1.76500	2.31884	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.72500	2.76500	1.46789	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.52500	5.48500	0.72398	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.52500	4.48500	0.88398	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.52500	3.48500	1.13475	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.52500	2.48500	1.58416	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.52800	1.48900	2.55236	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.04800	0.05900	22.91667	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.57300	0.54400	5.06108	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.51800	0.55400	6.94981	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.47600	1.51500	2.64228	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.47500	2.51500	1.61616	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.42500	5.38500	0.73733	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.42500	4.38500	0.90395	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.42500	3.38500	1.16788	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.42600	2.38600	1.64880	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.42900	1.39000	2.72918	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.06300	0.07700	22.22222	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.48800	0.46200	5.32787	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.60400	0.64100	6.12583	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.57500	1.61500	2.53968	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.57500	2.61500	1.55340	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.47500	5.43500	0.73059	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.47500	4.43500	0.89385	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.47500	3.43500	1.15108	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.47500	2.43600	1.57576	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.05500	0.06800	23.63636	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.53000	0.50300	5.09434	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.56000	0.59700	6.60714	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.52600	1.56500	2.55570	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.52500	2.56500	1.58416	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.57500	5.53500	0.71749	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.57500	4.53500	0.87432	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.57500	3.53500	1.11888	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.57500	2.53500	1.55340	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.57800	1.53900	2.47148	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.04200	0.05200	23.80952	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.61700	0.58700	4.86224	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.47600	0.51200	7.56303	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.42600	1.46500	2.73492	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.42500	2.46500	1.64948	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	5.62500	5.58500	0.71111	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.62500	4.58500	0.86486	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	3.62500	3.58500	1.10345	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.62500	2.58500	1.52381	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.62800	1.58800	2.45700	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.03700	0.04600	24.32432	0.00000	0.0000	2,700
08/02/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.66200	0.63100	4.68278	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.43500	0.47100	8.27586	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.37600	1.41500	2.83430	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	2.37500	2.41500	1.68421	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.47900	1.44000	2.63692	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.52500	8.48500	0.46921	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.52500	6.48500	0.61303	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.47500	3.51500	1.15108	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.67500	8.63500	0.46110	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.67500	6.63500	0.59925	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.67500	4.63500	0.85561	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.67500	2.63500	1.49533	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.03200	0.04000	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.70700	0.67500	4.52617	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.39600	0.43200	9.09091	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.07100	0.06700	5.63380	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.32600	1.36600	3.01659	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	2.32500	2.36500	1.72043	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	3.32500	3.36500	1.20301	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.62500	8.58500	0.46377	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.62500	6.58500	0.60377	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	3.37500	3.41500	1.18519	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.47500	8.43500	0.47198	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.47500	6.43500	0.61776	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.52500	3.56500	1.13475	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.57500	8.53500	0.46647	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.57500	6.53500	0.60837	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	3.42500	3.46500	1.16788	0.00000	0.0000	0
08/02/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14			Foreign Exchange Future	10.80580	10.84690	0.38035	10.84050	10.8405	12,957
08/02/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.10600	0.12200	15.09434	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.40000	1.37500	1.78571	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.12700	0.14600	14.96063	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.22100	1.19900	1.80180	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.11600	0.13300	14.65517	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.31000	1.28600	1.83206	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.49400	8.45300	0.48269	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.49500	6.45400	0.63125	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00300	0.00700	133.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.49700	4.46000	0.82277	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.03100	0.04400	41.93548	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.52500	2.49700	1.10891	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.23000	0.25500	10.86957	0.00000	0.0000	25
08/02/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.72400	0.70800	2.20994	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.66500	0.70500	6.01504	0.00000	0.0000	20
08/02/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.15900	0.15800	0.62893	0.00000	0.0000	271
08/02/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.52400	1.56600	2.75591	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.50900	2.55100	1.67397	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.50600	3.54800	1.19795	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.79400	8.75300	0.46623	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.79500	6.75400	0.60338	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00200	0.00500	150.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.79600	4.75800	0.79233	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.02100	0.03300	57.14286	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.81500	2.78600	1.03020	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.17000	0.19100	12.35294	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.96400	0.94400	2.07469	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.48600	0.52200	7.40741	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.28000	0.27500	1.78571	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.23700	1.28000	3.47615	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.21100	2.25300	1.89959	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	3.20700	3.24800	1.27845	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.89400	8.85300	0.46098	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.89500	6.85400	0.59463	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.89600	4.85700	0.79657	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.01900	0.03000	57.89474	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.91300	2.88300	1.02987	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.15400	0.17400	12.98701	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.04800	1.02700	2.00382	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.43500	0.47000	8.04598	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.32900	0.32300	1.82371	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.14300	1.18700	3.84952	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.11200	2.15300	1.94129	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	3.10700	3.14800	1.31960	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.54400	8.50300	0.47987	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.54500	6.50400	0.62643	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00300	0.00600	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.54700	4.50900	0.83572	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.02900	0.04200	44.82759	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.57300	2.54500	1.08822	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.21900	0.24300	10.95890	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.76300	0.74600	2.22805	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.63300	0.67100	6.00316	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.17700	0.17400	1.69492	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.47600	1.51800	2.84553	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.46000	2.50100	1.66667	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	3.45600	3.49800	1.21528	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.59400	8.55300	0.47708	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.59500	6.55400	0.62168	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00200	0.00600	200.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.59600	4.55900	0.80505	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.02800	0.04000	42.85714	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.62200	2.59300	1.10603	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.20800	0.23200	11.53846	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.80200	0.78500	2.11970	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.60100	0.63900	6.32280	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.19500	0.19200	1.53846	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.42800	1.47000	2.94118	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.41000	2.45100	1.70124	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	3.40600	3.44800	1.23312	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.74400	8.70300	0.46889	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.74500	6.70400	0.60786	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00200	0.00500	150.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.74600	4.70800	0.80067	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.02300	0.03500	52.17391	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.76700	2.73800	1.04807	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.17900	0.20100	12.29050	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.92300	0.90400	2.05850	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.51300	0.55000	7.21248	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.25700	0.25300	1.55642	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.28400	1.32700	3.34891	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.26100	2.30200	1.81336	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	3.25700	3.29800	1.25883	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.64400	8.60300	0.47432	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.64500	6.60400	0.61701	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00200	0.00600	200.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.64600	4.60900	0.79638	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.02600	0.03800	46.15385	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.67000	2.64100	1.08614	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.19800	0.22100	11.61616	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.84200	0.82400	2.13777	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.57100	0.60800	6.47986	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.21500	0.21100	1.86047	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.38000	1.42200	3.04348	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	2.36000	2.40100	1.73729	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	3.35700	3.39800	1.22133	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.69400	8.65300	0.47159	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.69500	6.65400	0.61240	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00200	0.00500	150.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.69600	4.65800	0.80920	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.02400	0.03600	50.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.71800	2.68900	1.06696	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.18800	0.21000	11.70213	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.88200	0.86300	2.15420	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.54100	0.57800	6.83919	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.23500	0.23100	1.70213	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.33200	1.37400	3.15315	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	2.31000	2.35200	1.81818	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	3.30700	3.34800	1.23979	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.04400	9.00300	0.45334	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.04400	7.00400	0.56786	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.04600	5.00700	0.77289	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.01500	0.02600	73.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.05900	3.02900	0.98071	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.13400	0.15200	13.43284	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.17800	1.15500	1.95246	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.36800	0.39900	8.42391	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.41200	0.40200	2.42718	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.00800	1.04900	4.06746	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.05200	0.05200	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.96400	2.00500	2.08758	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.95800	2.99900	1.38607	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.99400	8.95300	0.45586	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.99500	6.95400	0.58613	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.99600	4.95700	0.78062	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.01600	0.02700	68.75000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.01000	2.98000	0.99668	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.14000	0.15900	13.57143	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.13400	1.11200	1.94004	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.38800	0.42200	8.76289	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.38200	0.37500	1.83246	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.05000	1.09400	4.19048	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.01300	2.05400	2.03676	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	3.00700	3.04900	1.39674	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.09400	9.05300	0.45085	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.09400	7.05400	0.56386	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.09600	5.05600	0.78493	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.01400	0.02500	78.57143	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.10800	3.07800	0.96525	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.35000	0.38000	8.57143	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.44400	0.43300	2.47748	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.96600	1.00700	4.24431	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.91500	1.95600	2.14099	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.90800	2.94900	1.40990	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.14400	9.10300	0.44838	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.14400	7.10400	0.55991	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.14600	5.10600	0.77730	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.01300	0.02400	84.61538	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.15700	3.12700	0.95027	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.12200	0.13900	13.93443	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.26600	1.24200	1.89573	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.33200	0.36100	8.73494	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.47600	0.46400	2.52101	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.92500	0.96600	4.43243	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.06900	0.06900	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.86500	1.90700	2.25201	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.85800	2.89900	1.43457	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.94400	8.90300	0.45841	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.94500	6.90400	0.59035	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.94600	4.90700	0.78852	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.01700	0.02900	70.58824	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.96100	2.93200	0.97940	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.14700	0.16700	13.60544	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.09100	1.07000	1.92484	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.41100	0.44500	8.27251	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.35500	0.34800	1.97183	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.09700	1.14000	3.91978	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.04100	0.04300	4.87805	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.06300	2.10400	1.98740	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	3.05700	3.09800	1.34118	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.19400	9.15300	0.44594	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.19400	7.15400	0.55602	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.19600	5.15600	0.76982	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.01200	0.02300	91.66667	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.20600	3.17600	0.93575	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.31500	0.34400	9.20635	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.50900	0.49700	2.35756	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.88500	0.92600	4.63277	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.07900	0.07900	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.81600	1.85800	2.31278	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.80800	2.84900	1.46011	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.34400	9.30300	0.43878	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.34400	7.30400	0.54466	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.34500	5.30600	0.72965	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.01000	0.02000	100.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.35400	3.32300	0.92427	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.10100	0.11700	15.84158	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.44500	1.42000	1.73010	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.26900	0.29600	10.03717	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.61300	0.59900	2.28385	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.77000	0.81000	5.19481	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.11400	0.11300	0.87719	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.67000	1.71100	2.45509	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.65900	2.70000	1.54193	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/09/13			Foreign Exchange Future	10.98140	11.02320	0.38064	11.02300	11.0230	500
08/02/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.32900	0.35500	7.90274	0.00000	0.0000	0
08/02/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.01300	0.99700	1.57947	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13			Foreign Exchange Future	11.15640	11.19970	0.38812	0.00000	0.0000	155
08/02/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.05900	9.01900	0.44155	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.03700	0.04300	16.21622	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.08100	7.04300	0.53665	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.07400	0.08300	12.16216	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.11800	5.08300	0.68386	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.15200	0.16800	10.52632	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.19600	3.16800	0.87610	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.37100	0.40100	8.08625	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.41500	1.40100	0.98940	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.64100	0.68200	6.39626	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.68500	0.68200	0.43796	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	1.17200	1.21700	3.83959	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.21600	0.21700	0.46296	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	2.00400	2.05100	2.34531	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.97300	3.01700	1.47999	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.40100	0.43300	7.98005	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.29500	1.28300	0.92664	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.10900	9.06900	0.43913	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.03600	0.04300	19.44444	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.13000	7.09300	0.51893	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.07300	0.08200	12.32877	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.16700	5.13200	0.67738	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.14900	0.16500	10.73826	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.24300	3.21500	0.86340	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.36200	0.39200	8.28729	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.45600	1.44200	0.96154	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.62300	0.66300	6.42055	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.71700	0.71300	0.55788	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	1.13800	1.18400	4.04218	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.23200	0.23400	0.86207	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.95900	2.00500	2.34814	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.05300	0.05500	3.77358	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.92400	2.96800	1.50479	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	9.80400	9.76300	0.41820	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.02800	0.03400	21.42857	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	7.82200	7.78400	0.48581	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.05800	0.06600	13.79310	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	5.85200	5.81600	0.61517	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.11600	0.12900	11.20690	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	3.91000	3.87900	0.79284	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.26000	0.28400	9.23077	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.05400	2.03400	0.97371	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.42300	0.45500	7.56501	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.21700	1.20500	0.98603	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.74700	0.79000	5.75636	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.54100	0.54000	0.18484	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	1.36000	1.40800	3.52941	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.15400	0.15800	2.59740	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	2.24200	2.28900	2.09634	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	9.70500	9.66400	0.42246	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.02900	0.03500	20.68966	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	7.72300	7.68500	0.49204	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.06000	0.06800	13.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	5.75400	5.71800	0.62565	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.12000	0.13300	10.83333	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	3.81400	3.78300	0.81279	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.27200	0.29600	8.82353	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	1.96600	1.94600	1.01729	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.44600	0.47900	7.39910	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.14000	1.12900	0.96491	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.79400	0.83800	5.54156	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.48800	0.48800	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.44000	1.48800	3.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.13400	0.13800	2.98507	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	2.33900	2.38500	1.96665	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	8.86100	8.82100	0.45142	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.03900	0.04700	20.51282	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	6.88300	6.84700	0.52303	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.07900	0.08900	12.65823	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	4.92300	4.88900	0.69064	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.16500	0.18200	10.30303	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.00900	2.98200	0.89731	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.41200	0.44400	7.76699	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.25600	1.24400	0.95541	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.72400	0.76700	5.93923	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.56800	0.56700	0.17606	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	1.32100	1.36900	3.63361	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.16500	0.16900	2.42424	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	2.19400	2.24100	2.14221	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	3.17000	3.21400	1.38801	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	8.96000	8.92000	0.44643	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.03800	0.04500	18.42105	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	6.98200	6.94500	0.52993	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.07600	0.08600	13.15789	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.02000	4.98600	0.67729	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.15800	0.17500	10.75949	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.10200	3.07500	0.87041	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.39100	0.42200	7.92839	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.33500	1.32200	0.97378	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.68100	0.72300	6.16740	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.62500	0.62300	0.32000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	1.24400	1.29200	3.85852	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.18800	0.19200	2.12766	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	2.09800	2.14600	2.28789	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04200	0.04600	9.52381	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	3.07200	3.11600	1.43229	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.25800	9.21700	0.44286	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.03400	0.04100	20.58824	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.27800	7.24100	0.50838	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.06900	0.07800	13.04348	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.31300	5.27800	0.65876	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.14100	0.15600	10.63830	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.38500	3.35600	0.85672	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.33600	0.36400	8.33333	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.58000	1.56400	1.01266	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.57200	0.61000	6.64336	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	0.81600	0.81000	0.73529	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	1.04200	1.08800	4.41459	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.28600	0.28800	0.69930	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.82400	1.87100	2.57675	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.06800	0.07100	4.41176	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.77700	2.82100	1.58444	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.40700	9.36600	0.43585	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.42600	7.38900	0.49825	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.06600	0.07500	13.63636	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.46000	5.42500	0.64103	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.13300	0.14800	11.27820	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.52700	3.49800	0.82223	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.31300	0.33900	8.30671	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	1.70700	1.68900	1.05448	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.52500	0.56200	7.04762	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	0.91900	0.91200	0.76170	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.95300	0.99800	4.72193	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.34700	0.34800	0.28818	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.69200	1.73900	2.77778	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.08600	0.08900	3.48837	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.63000	2.67500	1.71103	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	8.71200	8.67300	0.44766	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.04200	0.04900	16.66667	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	6.73600	6.69900	0.54929	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.08300	0.09400	13.25301	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	4.77700	4.74400	0.69081	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.17500	0.19300	10.28571	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	2.86900	2.84300	0.90624	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	3.31900	3.36300	1.32570	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	8.76200	8.72200	0.45652	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.04100	0.04800	17.07317	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	6.78500	6.74800	0.54532	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.08200	0.09200	12.19512	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	4.82600	4.79200	0.70452	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.17100	0.18900	10.52632	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	2.91500	2.88900	0.89194	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.43400	0.46700	7.60369	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.17800	1.16700	0.93379	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.77000	0.81400	5.71429	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.51400	0.51400	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.40000	1.44800	3.42857	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.14400	0.14800	2.77778	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	2.29000	2.33700	2.05240	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	3.26900	3.31300	1.34598	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.01700	0.02200	29.41176	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	8.81100	8.77200	0.44263	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.04000	0.04700	17.50000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	6.83400	6.79700	0.54141	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.08000	0.09100	13.75000	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	4.87400	4.84100	0.67706	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.16800	0.18500	10.11905	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	2.96200	2.93500	0.91155	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	3.22000	3.26400	1.36646	0.00000	0.0000	0
08/02/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15			Foreign Exchange Future	6.70340	6.75390	0.75335	0.00000	0.0000	14,836
08/02/2010	AUS / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	14.80	P	Foreign Exchange Future	8.09700	8.04600	0.62986	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	12.80	P	Foreign Exchange Future	6.09700	6.04600	0.83648	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	10.80	P	Foreign Exchange Future	4.09700	4.04600	1.24481	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	8.80	P	Foreign Exchange Future	2.09700	2.04600	2.43205	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	5.80	C	Foreign Exchange Future	0.90600	0.95500	5.40839	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	4.80	C	Foreign Exchange Future	1.90300	1.95400	2.67998	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	3.80	C	Foreign Exchange Future	2.90300	2.95400	1.75680	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	2.80	C	Foreign Exchange Future	3.90300	3.95400	1.30669	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	14.90	P	Foreign Exchange Future	8.19700	8.14600	0.62218	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	12.90	P	Foreign Exchange Future	6.19700	6.14600	0.82298	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	10.90	P	Foreign Exchange Future	4.19700	4.14600	1.21515	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	8.90	P	Foreign Exchange Future	2.19700	2.14600	2.32135	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	5.90	C	Foreign Exchange Future	0.80800	0.85700	6.06436	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	4.90	C	Foreign Exchange Future	1.80300	1.85400	2.82862	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	3.90	C	Foreign Exchange Future	2.80300	2.85400	1.81948	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	2.90	C	Foreign Exchange Future	3.80300	3.85400	1.34105	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	14.95	P	Foreign Exchange Future	8.24700	8.19600	0.61841	0.00000	0.0000	0
08/02/2010	AUS / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	6.24700	6.19600	0.81639	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	4.24700	4.19600	1.20085	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	2.24700	2.19600	2.26969	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	0.75900	0.80800	6.45586	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	1.75300	1.80400	2.90930	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.75300	2.80400	1.85252	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.75300	3.80400	1.35891	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	8.14700	8.09600	0.62600	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	6.14700	6.09600	0.82967	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	4.14700	4.09600	1.22980	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	2.14700	2.09600	2.37541	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	0.85700	0.90600	5.71762	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	1.85300	1.90400	2.75229	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	2.85300	2.90400	1.78759	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	3.85300	3.90400	1.32364	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	8.04700	7.99600	0.63378	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	6.04700	5.99600	0.84339	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	4.04700	3.99600	1.26019	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	2.04700	1.99600	2.49145	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	0.95500	1.00500	5.23560	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	1.95300	2.00400	2.61137	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	2.95300	3.00400	1.72706	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	3.95300	4.00400	1.29016	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.74700	7.69600	0.65832	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.74700	5.69600	0.88742	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.74700	3.69600	1.36109	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.74800	1.69700	2.91762	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.25400	1.30400	3.98724	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.25300	2.30400	2.26365	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.25300	3.30400	1.56778	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.25300	4.30400	1.19915	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.94700	7.89600	0.64175	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.94700	5.89600	0.85758	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.94700	3.89600	1.29212	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.94700	1.89600	2.61941	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.05400	1.10500	4.83871	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.05300	2.10400	2.48417	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.05300	3.10400	1.67049	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.05300	4.10400	1.25833	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.99700	7.94600	0.63774	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.99700	5.94600	0.85043	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.99700	3.94600	1.27596	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.99700	1.94600	2.55383	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.00500	1.05500	4.97512	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.00300	2.05400	2.54618	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.00300	3.05400	1.69830	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.00300	4.05400	1.27404	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.89700	7.84600	0.64581	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.89700	5.84600	0.86485	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.89700	3.84600	1.30870	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.89700	1.84600	2.68846	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.10400	1.15400	4.52899	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.10300	2.15400	2.42511	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.10300	3.15400	1.64357	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.10300	4.15400	1.24299	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.84700	7.79600	0.64993	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.84700	5.79600	0.87224	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.84700	3.79600	1.32571	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.84800	1.79700	2.75974	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.15400	1.20400	4.33276	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.15300	2.20400	2.36879	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.15300	3.20400	1.61751	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.15300	4.20400	1.22803	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.79700	7.74600	0.65410	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.79700	5.74600	0.87977	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.79700	3.74600	1.34317	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.79800	1.74700	2.83648	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.20400	1.25400	4.15282	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.20300	2.25400	2.31502	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.20300	3.25400	1.59226	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.20300	4.25400	1.21342	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.69700	7.64600	0.66260	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.69700	5.64600	0.89521	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.69700	3.64600	1.37950	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.69800	1.64700	3.00353	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.30400	1.35400	3.83436	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.30300	2.35400	2.21450	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.30300	3.35400	1.54405	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.30300	4.35400	1.18522	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.61500	0.66200	7.64228	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.71000	0.75900	6.90141	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.66200	0.71000	7.25076	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.06400	0.07200	12.50000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.31100	0.26800	13.82637	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.08900	0.10100	13.48315	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.23600	0.19700	16.52542	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.12300	0.14000	13.82114	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.17000	0.13600	20.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.23600	0.26900	13.98305	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.08300	0.06500	21.68675	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.31000	0.34700	11.93548	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.05700	0.04300	24.56140	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.39000	0.43200	10.76923	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.03700	0.02800	24.32432	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.47700	0.52100	9.22432	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.56800	0.61500	8.27465	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.52200	0.56800	8.81226	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.43600	0.38900	10.77982	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.05400	0.06100	12.96296	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.35100	0.30700	12.53561	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.07600	0.08600	13.15789	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.27300	0.23200	15.01832	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.10500	0.11900	13.33333	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.20200	0.16500	18.31683	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.14400	0.16900	17.36111	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.14100	0.11500	18.43972	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.20300	0.23300	14.77833	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.10000	0.07900	21.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.27200	0.30700	12.86765	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.06900	0.05300	23.18841	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.34900	0.38900	11.46132	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.04600	0.03500	23.91304	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.43300	0.47600	9.93072	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.17200	0.20000	16.27907	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.11900	0.09600	19.32773	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.39700	8.34600	0.60736	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.39700	6.34600	0.79725	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.39700	4.34600	1.15988	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.39700	2.34600	2.12766	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.60300	1.65400	3.18153	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.60300	2.65400	1.95928	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.60300	3.65400	1.41549	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.34700	8.29600	0.61100	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.34700	6.29600	0.80353	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.34700	4.29600	1.17322	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.34700	2.29600	2.17299	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.04600	0.05100	10.86957	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.39300	0.34700	11.70483	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.65300	1.70400	3.08530	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.65300	2.70400	1.92235	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.65300	3.70400	1.39611	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.29700	8.24600	0.61468	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.29700	6.24600	0.80991	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.29700	4.24600	1.18687	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.29700	2.24600	2.22029	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.70300	1.75400	2.99472	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.70300	2.75400	1.88679	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.70300	3.75400	1.37726	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.44700	8.39600	0.60376	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.44700	6.39600	0.79107	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.44700	4.39600	1.14684	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.44700	2.39600	2.08418	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.48000	0.43200	10.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.55300	1.60400	3.28397	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.55300	2.60400	1.99765	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.55300	3.60400	1.43541	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.54700	8.49600	0.59670	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.54700	6.49600	0.77898	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.54700	4.49600	1.12162	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.54700	2.49600	2.00236	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.57000	0.52100	8.59649	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.45400	1.50400	3.43879	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.45300	2.50400	2.07909	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.45300	3.50400	1.47698	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.75420	6.80450	0.74472	0.00000	0.0000	426
08/02/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.84600	7.79600	0.63727	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.84600	5.79600	0.85529	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.84700	3.79700	1.29971	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.87200	1.82200	2.67094	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.34900	0.37700	8.02292	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.19500	0.17300	11.28205	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.16300	1.21200	4.21324	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.15500	2.20500	2.32019	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.15400	3.20500	1.61699	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.15400	4.20500	1.22773	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.79600	7.74600	0.64135	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.79600	5.74600	0.86266	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.79800	3.74800	1.31648	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.82300	1.77300	2.74273	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.37800	0.40800	7.93651	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.17400	0.15400	11.49425	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.21200	1.26100	4.04290	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.20500	2.25500	2.26757	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.20400	3.25500	1.59176	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.20400	4.25500	1.21313	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.74600	7.69600	0.64549	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.74600	5.69600	0.87017	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.74800	3.69800	1.33404	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.77400	1.72500	2.76212	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.40800	0.44000	7.84314	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.15400	0.13600	11.68831	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.26100	1.31100	3.96511	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.25500	2.30500	2.21729	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.25400	3.30500	1.56730	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.25400	4.30500	1.19887	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.29600	0.32100	8.44595	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.24200	0.21700	10.33058	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.09600	8.04600	0.61759	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.09600	6.04600	0.82021	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.09700	4.04700	1.22041	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.11500	2.06600	2.31678	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.23400	0.25100	7.26496	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.33000	0.29700	10.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.92200	0.96900	5.09761	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.90600	1.95600	2.62329	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.90400	2.95500	1.75620	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.90400	3.95500	1.30635	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.99600	7.94600	0.62531	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.99600	5.94600	0.83389	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.99700	3.94700	1.25094	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	2.01800	1.96900	2.42815	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.27200	0.29500	8.45588	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.26800	0.24100	10.07463	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.01600	1.06500	4.82283	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.00600	2.05600	2.49252	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.00400	3.05500	1.69774	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.00400	4.05500	1.27373	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.14600	8.09600	0.61380	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.14600	6.09600	0.81354	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.14700	4.09700	1.20569	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.16400	2.11500	2.26433	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.21700	0.23200	6.91244	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.36300	0.32800	9.64187	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.87700	0.92300	5.24515	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.85600	1.90600	2.69397	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.85400	2.90500	1.78697	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.85400	3.90500	1.32330	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	8.04600	7.99600	0.62143	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	6.04600	5.99600	0.82699	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	4.04700	3.99700	1.23548	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	2.06700	2.01800	2.37059	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.25200	0.27000	7.14286	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.29800	0.26600	10.73826	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	0.96900	1.01600	4.85036	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	1.95600	2.00600	2.55624	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	2.95400	3.00500	1.72647	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	3.95400	4.00500	1.28983	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.89600	7.84600	0.63323	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.89600	5.84600	0.84803	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.89700	3.84700	1.28304	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.92000	1.87100	2.55208	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.32200	0.34800	8.07453	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.21800	0.19400	11.00917	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.11400	1.16300	4.39856	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.10500	2.15500	2.37530	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.10400	3.15500	1.64304	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.10400	4.15500	1.24269	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.39600	8.34600	0.59552	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.39600	6.34600	0.78174	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.39700	4.34700	1.13714	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.40800	2.35900	2.03488	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.14900	0.15900	6.71141	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.54500	0.50500	7.33945	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.66100	0.70200	6.20272	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.05700	0.04800	15.78947	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.60800	1.65700	3.04726	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.60400	2.65500	1.95853	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.60400	3.65500	1.41509	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.34600	8.29600	0.59909	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.34600	6.29600	0.78790	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.34700	4.29700	1.15022	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.35900	2.31000	2.07715	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.16000	0.17100	6.87500	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.50600	0.46700	7.70751	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.70200	0.74400	5.98291	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.04800	0.04000	16.66667	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.65700	1.70700	3.01750	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.65400	2.70500	1.92163	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.65400	3.70500	1.39573	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.24600	8.19600	0.60635	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.24600	6.19600	0.80051	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.24700	4.19700	1.17730	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.26100	2.21200	2.16718	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.18600	0.19900	6.98925	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.43200	0.39500	8.56481	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.78700	0.83200	5.71792	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.75700	1.80700	2.84576	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.75400	2.80500	1.85185	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.75400	3.80500	1.35855	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.19600	8.14600	0.61005	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.19600	6.14600	0.80697	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.19700	4.14700	1.19133	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.21200	2.16300	2.21519	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.20100	0.21500	6.96517	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.39700	0.36100	9.06801	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.83200	0.87700	5.40865	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.80600	1.85600	2.76855	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.80400	2.85500	1.81883	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.80400	3.85500	1.34069	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.44600	8.39600	0.59200	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.44600	6.39600	0.77567	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.44700	4.39700	1.12435	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.45700	2.40800	1.99430	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.13800	0.14800	7.24638	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.58400	0.54400	6.84932	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.62100	0.66100	6.44122	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.06700	0.05700	14.92537	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.55800	1.60800	3.20924	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.55400	2.60500	1.99687	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.55400	3.60500	1.43500	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.29600	8.24600	0.60270	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.29600	6.24600	0.79416	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.29700	4.24700	1.16360	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.31000	2.26100	2.12121	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.17300	0.18500	6.93642	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.46900	0.43100	8.10235	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.74400	0.78800	5.91398	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.04000	0.03400	15.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.70700	1.75700	2.92912	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.70400	2.75500	1.88609	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.70400	3.75500	1.37689	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.49600	8.44600	0.58851	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.49600	6.44600	0.76970	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.49700	4.44700	1.11185	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.50600	2.45700	1.95531	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/02/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.12900	0.13700	6.20155	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.62500	0.58300	6.72000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.58200	0.62100	6.70103	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.07800	0.06700	14.10256	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.50800	1.55800	3.31565	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.50400	2.55500	2.03674	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.50400	3.55500	1.45548	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.79970	6.85080	0.75150	6.85000	6.8300	470
08/02/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.32000	0.33900	5.93750	0.00000	0.0000	0
08/02/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.42700	0.39500	7.49415	0.00000	0.0000	0

Future Open Interest

394,881

Option Open Interest

437,305

Total

832,186