



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 07/05/2010

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
07/05/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.72660	7.76450	0.49051	7.89550	7.7300	251,136
07/05/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.69400	0.66000	4.89914	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.42300	8.38600	0.43927	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.42300	6.38600	0.57605	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.57700	3.61500	1.06234	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.47300	8.43600	0.43668	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.47300	6.43600	0.57161	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.52700	3.56500	1.07740	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.57300	8.53600	0.43159	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.87300	8.83600	0.41700	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.07300	9.03600	0.40780	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.07300	7.03600	0.52312	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.07300	3.03600	1.20404	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.02300	8.98600	0.41006	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.02300	6.98600	0.52684	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.02300	2.98600	1.22395	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.97700	2.01500	1.92210	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.97700	3.01500	1.27645	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
07/05/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	8.97300	8.93600	0.41235	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	6.97300	6.93600	0.53062	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.77300	8.73600	0.42175	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.82300	8.78600	0.41936	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.72300	8.68600	0.42417	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.72300	6.68600	0.55035	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.34100	0.37100	8.79765	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.06400	0.05700	10.93750	0.00000	0.0000	100
07/05/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.27700	1.31500	2.97572	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.27700	2.31500	1.66886	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.27700	3.31500	1.15960	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.62300	8.58600	0.42909	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.62300	6.58600	0.55866	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.37700	1.41500	2.75962	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.37700	2.41500	1.59865	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.37700	3.41500	1.12526	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.52300	8.48600	0.43412	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.50500	0.53900	6.73267	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.47700	1.51500	2.57278	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.47700	3.51500	1.09290	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.57300	6.53600	0.56291	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.07300	5.03600	0.72935	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.02800	0.03300	17.85714	0.00000	0.0000	140
07/05/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.60100	0.56900	5.32446	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
07/05/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.46200	0.49500	7.14286	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	10,000
07/05/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.42700	1.46500	2.66293	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.42700	2.46500	1.56572	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.42700	3.46500	1.10884	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.74000	0.70600	4.59459	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.03000	0.99400	3.49515	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.87300	6.83600	0.53834	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.82300	6.78600	0.54228	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.82300	3.78600	0.96783	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.77300	6.73600	0.54629	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.98100	0.94500	3.66972	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	1.02800	1.06600	3.69650	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	2.02700	2.06500	1.87469	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	3.02700	3.06500	1.25537	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.78800	0.75300	4.44162	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.30300	0.33300	9.90099	0.00000	0.0000	7,500
07/05/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.07600	0.06900	9.21053	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.22700	2.26500	1.70633	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.22700	3.26500	1.17756	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.32300	5.28600	0.69510	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.32300	4.28600	0.85589	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.32300	3.28600	1.11345	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.83600	0.80100	4.18660	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.26800	0.29600	10.44776	0.00000	0.0000	1,430

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
07/05/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.09100	0.08200	9.89011	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.17700	1.21500	3.22855	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.17700	2.21500	1.74552	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.17700	3.21500	1.19610	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.37300	5.33600	0.68863	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.37300	4.33600	0.84610	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.37300	3.33600	1.09695	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.88400	0.84800	4.07240	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.12800	1.16500	3.28014	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.12700	2.16500	1.78655	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.12700	3.16500	1.21522	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.42300	5.38600	0.68228	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.42300	3.38600	1.08092	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.93200	0.89700	3.75536	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.07800	1.11600	3.52505	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	2.07700	2.11500	1.82956	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	3.07700	3.11500	1.23497	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.57300	5.53600	0.66392	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.57300	4.53600	0.80910	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.57300	3.53600	1.03554	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.07900	1.04300	3.33642	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.13300	0.15000	12.78195	0.00000	0.0000	21,795
07/05/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.20600	0.18600	9.70874	0.00000	0.0000	200
07/05/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.93000	0.96700	3.97849	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.00300	0.00300	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
07/05/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.92700	1.96500	1.97198	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.92700	2.96500	1.29826	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.11500	0.13000	13.04348	0.00000	0.0000	450
07/05/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.23800	0.21600	9.24370	0.00000	0.0000	430
07/05/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.88100	0.91800	4.19977	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.87700	1.91500	2.02451	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.87700	2.91500	1.32082	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.67300	5.63600	0.65221	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.67300	3.63600	1.00735	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.17700	1.14100	3.05862	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.09900	0.11300	14.14141	0.00000	0.0000	55
07/05/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.27200	0.24900	8.45588	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.83200	0.86900	4.44712	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.82700	1.86500	2.07991	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.82700	2.86500	1.34418	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.77300	5.73600	0.64091	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.77300	3.73600	0.98065	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	5.97300	5.93600	0.61945	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	4.97300	4.93600	0.74402	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	3.97300	3.93600	0.93129	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	2.97300	2.93600	1.24453	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	5.92300	5.88600	0.62468	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	4.92300	4.88600	0.75157	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	3.92300	3.88600	0.94316	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.59500	0.63000	5.88235	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
07/05/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.57700	1.61500	2.40964	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.57700	2.61500	1.47458	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.87300	5.83600	0.63000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.87300	3.83600	0.95533	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.87300	2.83600	1.28785	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.37500	1.33900	2.61818	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.42700	0.39800	6.79157	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.64100	0.67700	5.61622	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	3,950
07/05/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.62700	1.66500	2.33559	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.62700	2.66500	1.44652	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.72300	5.68600	0.64651	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.72300	3.68600	0.99382	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.08500	0.09700	14.11765	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.30800	0.28300	8.11688	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.78400	0.82000	4.59184	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.77700	1.81500	2.13844	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.77700	2.81500	1.36838	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.62300	5.58600	0.65801	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.62300	4.58600	0.80035	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.62300	3.58600	1.02125	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.22700	1.19000	3.01548	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.12800	1.09200	3.19149	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.27300	5.23600	0.70169	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
07/05/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.27300	4.23600	0.86590	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.27600	1.23900	2.89969	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.73600	0.77200	4.89130	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.72700	1.76500	2.20035	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.47300	5.43600	0.67605	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.47300	3.43600	1.06536	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	21,795
07/05/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.47500	1.43800	2.50847	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.55000	0.58400	6.18182	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	10,000
07/05/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.52700	1.56500	2.48854	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.52700	2.56500	1.50376	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.12300	4.08600	0.89740	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.52400	1.48800	2.36220	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.32600	1.28900	2.79035	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.42000	0.45200	7.61905	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.77300	7.73600	0.47601	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.27300	6.23600	0.58983	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.77300	4.73600	0.77519	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.27300	3.23600	1.13046	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.22700	1.26500	3.09698	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.72700	2.76500	1.39347	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.22700	4.26500	0.89898	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.02300	7.98600	0.46117	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.25	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
07/05/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.52300	6.48600	0.56722	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.52300	3.48600	1.05024	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.03300	0.03800	15.15152	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.55600	0.52400	5.75540	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.97900	1.01600	3.77937	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.47700	2.51500	1.53411	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.97700	4.01500	0.95549	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.57400	1.53700	2.35070	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.23500	0.26200	11.48936	0.00000	0.0000	6,350
07/05/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.10800	0.09800	9.25926	0.00000	0.0000	130
07/05/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.52300	4.48600	0.81804	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,978
07/05/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.17300	4.13600	0.88665	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	21,978
07/05/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.42500	1.38800	2.59649	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.62400	1.58700	2.27833	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.20400	0.22900	12.25490	0.00000	0.0000	100
07/05/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.12700	0.11500	9.44882	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.47300	4.43600	0.82719	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.87400	1.83700	1.97439	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.77400	1.73700	2.08568	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.17600	0.19900	13.06818	0.00000	0.0000	17,000
07/05/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.14900	0.13500	9.39597	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	1.92300	1.88700	1.87207	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.82400	1.78700	2.02851	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.72400	1.68700	2.14617	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.15300	0.17200	12.41830	0.00000	0.0000	33
07/05/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.17600	0.15800	10.22727	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.82300	4.78600	0.76716	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.04600	0.05300	15.21739	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.46900	0.43900	6.39659	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
07/05/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.02300	4.98600	0.73661	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	2.92300	2.88600	1.26582	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.82300	2.78600	1.31066	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.72300	2.68600	1.35880	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	1,900
07/05/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.64700	0.61400	5.10046	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.87300	4.83600	0.75929	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.77300	2.73600	1.33429	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.67300	2.63600	1.38421	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	135
07/05/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.51200	0.48100	6.05469	0.00000	0.0000	6
07/05/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.72300	4.68600	0.78340	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.62300	2.58600	1.41060	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.52300	2.48600	1.46651	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.42300	2.38600	1.52703	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.32300	2.28600	1.59277	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.22300	2.18600	1.66442	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.12300	2.08600	1.74282	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.02300	1.98600	1.82897	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.06300	0.07200	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.38600	0.35800	7.25389	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	26,596
07/05/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.42300	4.38600	0.83654	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	26,596
07/05/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.67400	1.63700	2.21027	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.67300	4.63600	0.79178	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.57300	2.53600	1.43801	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.20	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
07/05/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.47300	2.43600	1.49616	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.37300	2.33600	1.55921	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.17300	2.13600	1.70272	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.07300	2.03600	1.78485	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	1.97300	1.93600	1.87532	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.07300	0.08400	15.06849	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.34600	0.32000	7.51445	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.27300	2.23600	1.62780	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	7.97300	7.93600	0.46407	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	4.02700	4.06500	0.94363	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.02300	5.98600	0.61431	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.02300	3.98600	0.91971	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.07300	8.03600	0.45832	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.07300	6.03600	0.60925	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.07300	4.03600	0.90842	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.92700	3.96500	0.96766	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.22300	8.18600	0.44996	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.22300	6.18600	0.59457	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.22300	4.18600	0.87615	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.77700	3.81500	1.00609	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.12300	8.08600	0.45550	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.12300	6.08600	0.60428	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.87700	3.91500	0.98014	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.77300	9.73600	0.37859	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
07/05/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.17300	8.13600	0.45271	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.17300	6.13600	0.59938	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.82700	3.86500	0.99294	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.27300	8.23600	0.44724	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.72700	3.76500	1.01959	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.32300	8.28600	0.44455	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.32300	6.28600	0.58517	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.68800	0.72400	5.23256	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	6,000
07/05/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.67700	1.71500	2.26595	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.67700	2.71500	1.41950	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.67700	3.71500	1.03345	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.87300	7.83600	0.46996	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.12700	4.16500	0.92077	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	7.92300	7.88600	0.46699	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	4.07700	4.11500	0.93206	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.37300	8.33600	0.44190	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.37300	6.33600	0.58057	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.62700	3.66500	1.04770	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.38000	0.41100	8.15789	0.00000	0.0000	0
07/05/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	100
07/05/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.84610	7.88470	0.49196	7.99050	7.8700	24,594
07/05/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.00400	7.96500	0.48726	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.00400	5.96500	0.64957	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.00500	3.96600	0.97378	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
07/05/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.03800	2.00100	1.81551	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.01500	1.05100	3.54680	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.99900	2.03700	1.90095	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.99600	3.03500	1.30174	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.99600	4.03500	0.97598	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.95400	7.91500	0.49032	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.95400	5.91500	0.65502	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.95500	3.91700	0.96081	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.03500	0.03800	8.57143	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	1.98900	1.95300	1.80995	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.33200	0.35100	5.72289	0.00000	0.0000	3,000
07/05/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.28600	0.26600	6.99301	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.06300	1.09900	3.38664	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.04800	2.08700	1.90430	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.04600	3.08500	1.28037	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.04600	4.08500	0.96391	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.30900	0.32700	5.82524	0.00000	0.0000	509
07/05/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.31300	0.29200	6.70927	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.05400	8.01500	0.48423	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.05400	6.01500	0.64420	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.05500	4.01600	0.96178	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.08500	2.04900	1.72662	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.28900	0.30600	5.88235	0.00000	0.0000	2,771
07/05/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.34300	0.32100	6.41399	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.97000	1.00500	3.60825	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.94900	1.98700	1.94972	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.94600	2.98500	1.32383	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
07/05/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.94600	3.98500	0.98834	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.10400	8.06500	0.48124	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.10400	6.06500	0.63893	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.10500	4.06600	0.95006	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.13300	2.09600	1.73465	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.27100	0.28700	5.90406	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.37500	0.35200	6.13333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.92500	0.95900	3.67568	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.89900	1.93700	2.00105	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.89600	2.93500	1.34669	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.89600	3.93500	1.00103	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.20400	8.16500	0.47538	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.20400	6.16500	0.62863	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.20500	4.16600	0.92747	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.22900	2.19200	1.65994	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.23800	0.25200	5.88235	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.44200	0.41700	5.65611	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.83700	0.87100	4.06213	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.80000	1.83800	2.11111	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.79700	2.83500	1.35860	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.79600	3.83500	1.02740	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.25400	8.21500	0.47250	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.25400	6.21500	0.62360	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.25500	4.21600	0.91657	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
07/05/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.27700	2.24000	1.62495	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.22300	0.23700	6.27803	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.47700	0.45200	5.24109	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.79500	0.82800	4.15094	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04900	0.04300	12.24490	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.75000	1.78800	2.17143	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.74700	2.78500	1.38333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.74600	3.78500	1.04111	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.30400	8.26500	0.46965	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.30400	6.26500	0.61865	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.30500	4.26600	0.90592	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.32500	2.28800	1.59140	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.20900	0.22200	6.22010	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.51300	0.48700	5.06823	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.75400	0.78600	4.24403	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05800	0.05100	12.06897	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.70100	1.73900	2.23398	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.69700	2.73500	1.40897	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.69600	3.73500	1.05519	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.45400	8.41500	0.46132	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.45400	6.41500	0.60428	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.45500	4.41600	0.87542	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.47100	2.43300	1.53784	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.63700	0.66600	4.55259	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.09100	0.08100	10.98901	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.55200	1.59000	2.44845	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.54700	2.58500	1.49195	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.54600	3.58500	1.09983	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
07/05/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.40400	8.36500	0.46406	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.40400	6.36500	0.60899	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.40500	4.36600	0.88536	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.42200	2.38500	1.52766	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.18400	0.19500	5.97826	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.58800	0.56000	4.76190	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.67500	0.70500	4.44444	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.07900	0.07000	11.39241	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.60200	1.64000	2.37203	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.59700	2.63500	1.46323	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.59600	3.63500	1.08454	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.55400	8.51500	0.45593	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.55400	6.51500	0.59506	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.55500	4.51600	0.85620	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.56900	2.53100	1.47917	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.15200	0.16200	6.57895	0.00000	0.0000	585
07/05/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.70600	0.67700	4.10765	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.56500	0.59300	4.95575	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.11900	0.10800	9.24370	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.45400	1.49100	2.54470	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.44700	2.48500	1.55292	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.44600	3.48500	1.13175	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.17200	0.18300	6.39535	0.00000	0.0000	1,000
07/05/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.62600	0.59800	4.47284	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.85400	7.81500	0.49656	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.85400	5.81500	0.66621	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.85600	3.81700	1.01141	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
07/05/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.89200	1.85600	1.90275	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.38200	0.40300	5.49738	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.23600	0.21800	7.62712	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.16000	1.19700	3.18966	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.14800	2.18600	1.76909	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.14600	3.18500	1.23967	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.14600	4.18500	0.94067	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.90400	7.86500	0.49342	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.90400	5.86500	0.66057	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.90600	3.86700	0.99846	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.94100	1.90400	1.90623	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.35600	0.37600	5.61798	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.26000	0.24100	7.30769	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.11200	1.14800	3.23741	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.09800	2.13600	1.81125	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.09600	3.13500	1.25969	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.09600	4.13500	0.95215	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.15400	8.11500	0.47829	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.15400	6.11500	0.63373	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.15500	4.11600	0.93863	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.18100	2.14400	1.69647	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.25400	0.26900	5.90551	0.00000	0.0000	1,100
07/05/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.40800	0.38400	5.88235	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.88100	0.91500	3.85925	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03500	0.03000	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.84900	1.88800	2.10925	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.84600	2.88500	1.37034	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
07/05/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.84600	3.88500	1.01404	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.35400	8.31500	0.46684	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.35400	6.31500	0.61379	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.35500	4.31600	0.89552	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.37400	2.33600	1.60067	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.19600	0.20800	6.12245	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.55000	0.52300	4.90909	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.71400	0.74500	4.34174	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.06800	0.06000	11.76471	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.65100	1.68900	2.30164	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.64700	2.68500	1.43559	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.64600	3.68500	1.06967	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.50400	8.46500	0.45861	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.50400	6.46500	0.59963	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.50500	4.46600	0.86570	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.52000	2.48200	1.50794	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.16200	0.17200	6.17284	0.00000	0.0000	3,000
07/05/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.66600	0.63700	4.35435	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.60100	0.62900	4.65890	0.00000	0.0000	2,000
07/05/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.10500	0.09400	10.47619	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.50300	1.54100	2.52828	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.49700	2.53500	1.52183	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.49600	3.53500	1.11556	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.50900	1.47400	2.31942	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.06400	0.06900	7.81250	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.36800	1.33400	2.48538	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.83000	0.80000	3.61446	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.12600	0.13500	7.14286	0.00000	0.0000	500

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
07/05/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.96000	0.92800	3.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.10600	0.11300	6.60377	0.00000	0.0000	3,000
07/05/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.06800	0.07300	7.35294	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.32200	1.28800	2.57186	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.22900	1.19600	2.68511	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.11900	0.12700	6.72269	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.87300	0.84200	3.55097	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.19200	0.17600	8.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.43800	0.46100	5.25114	0.00000	0.0000	100
07/05/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.40900	0.43100	5.37897	0.00000	0.0000	0
07/05/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.21300	0.19600	7.98122	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.96380	8.00260	0.48720	8.12450	7.9905	7,211
07/05/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.98700	7.94800	0.48829	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.98800	5.94900	0.65130	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.01100	3.97300	0.94739	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.08500	0.09000	5.88235	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.07100	2.03700	1.64172	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.42000	0.44000	4.76190	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.40600	0.38700	4.67980	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.06700	1.10200	3.28022	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.02100	2.05900	1.88026	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.01500	3.05400	1.29353	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.01400	4.05300	0.97160	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.24200	0.25300	4.54545	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.82800	0.80000	3.38164	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.03700	7.99800	0.48526	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.03800	5.99900	0.64591	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.05900	4.02200	0.91155	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.08200	0.08700	6.09756	0.00000	0.0000	300
07/05/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.11800	2.08400	1.60529	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.02500	1.05700	3.12195	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.97200	2.01000	1.92698	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	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
07/05/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.96500	3.00400	1.31535	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.96400	4.00300	0.98385	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.08700	8.04800	0.48226	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.08800	6.04900	0.64060	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.10800	4.07100	0.90068	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.07900	0.08400	6.32911	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.16500	2.13100	1.57044	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.38200	0.39900	4.45026	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.46800	0.44600	4.70085	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.98400	1.01500	3.15041	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07000	0.06200	11.42857	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.92300	1.96100	1.97608	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.91600	2.95400	1.30316	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.91400	3.95300	0.99642	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.13700	8.09800	0.47929	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.13800	6.09900	0.63539	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.15700	4.11900	0.91412	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07600	0.08100	6.57895	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.21200	2.17800	1.53707	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.36400	0.38100	4.67033	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.50000	0.47800	4.40000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.94400	0.97500	3.28390	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.08000	0.07200	10.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.87400	1.91200	2.02775	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.86600	2.90400	1.32589	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.86400	3.90300	1.00932	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.40000	0.41800	4.50000	0.00000	0.0000	70
07/05/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.43600	0.41500	4.81651	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.18700	8.14800	0.47636	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.15	C	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
07/05/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.18800	6.14900	0.63025	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.20500	4.16800	0.87990	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.26000	2.22500	1.54867	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.34800	0.36400	4.59770	0.00000	0.0000	4,400
07/05/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.53400	0.51100	4.30712	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.90400	0.93500	3.42920	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09000	0.08200	8.88889	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.82500	1.86300	2.08219	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.81600	2.85500	1.38494	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.81400	3.85300	1.02255	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.23700	8.19800	0.47347	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.23800	6.19900	0.62520	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.25400	4.21700	0.86977	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.07100	0.07500	5.63380	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.30700	2.27200	1.51712	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.33200	0.34700	4.51807	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.56800	0.54400	4.22535	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.86600	0.89600	3.46420	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.10200	0.09300	8.82353	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.77600	1.81400	2.13964	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.76600	2.80500	1.40998	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.76400	3.80300	1.03613	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.28600	8.24800	0.45860	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.28700	6.24900	0.60442	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.30300	4.26600	0.85987	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.06800	0.07200	5.88235	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.35400	2.31900	1.48683	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.31700	0.33200	4.73186	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.60300	0.57900	3.98010	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.82900	0.85800	3.49819	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.11500	0.10500	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
07/05/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.72700	1.76500	2.20035	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.71600	2.75500	1.43594	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.71400	3.75300	1.05008	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.48600	8.44700	0.45958	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.48700	6.44800	0.60120	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.50000	4.46200	0.84444	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.05900	0.06300	6.77966	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.54500	2.51000	1.37525	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.26400	0.27700	4.92424	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.75000	0.72400	3.46667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.69100	0.71700	3.76266	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.17700	0.16400	7.34463	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.53400	1.57200	2.47718	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.51700	2.55600	1.54946	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.51400	3.55300	1.10985	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.43600	8.39700	0.46230	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.43700	6.39800	0.60587	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.45000	4.41300	0.83146	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.06200	0.06500	4.83871	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.49800	2.46200	1.44115	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.27600	0.28900	4.71014	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.71200	0.68600	3.65169	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.72400	0.75100	3.72928	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.16000	0.14800	7.50000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.58200	1.62000	2.40202	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.56700	2.60500	1.48033	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.56400	3.60300	1.09428	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.23100	0.24200	4.76190	0.00000	0.0000	117
07/05/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.86700	0.83900	3.22953	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.50	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
07/05/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.53600	8.49700	0.45689	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.53700	6.49800	0.59660	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.54900	4.51100	0.83535	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.05700	0.06100	7.01754	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.59300	2.55800	1.34979	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.25300	0.26500	4.74308	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.78900	0.76200	3.42205	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.65900	0.68500	3.94537	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.19500	0.18200	6.66667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.48600	1.52300	2.48991	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.46700	2.50600	1.58087	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.46400	3.50300	1.12587	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.30300	0.31700	4.62046	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.63900	0.61400	3.91236	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.88700	7.84800	0.49448	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.88800	5.84900	0.66236	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.91200	3.87400	0.97137	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.09100	0.09500	4.39560	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	1.97700	1.94200	1.77036	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.46500	0.48700	4.73118	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.35100	0.33400	4.84330	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.15800	1.19400	3.10881	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.12000	2.15800	1.79245	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.11500	3.15400	1.25201	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.11400	4.15300	0.94798	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.93700	7.89800	0.49137	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.93800	5.89900	0.65679	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.96100	3.92400	0.93411	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.08800	0.09200	4.54545	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.02400	1.98900	1.72925	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
07/05/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.44200	0.46300	4.75113	0.00000	0.0000	500
07/05/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.37800	0.36000	4.76190	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.11200	1.14800	3.23741	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.07100	2.10900	1.83486	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.06500	3.10400	1.27243	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.06400	4.10300	0.95965	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.33600	8.29800	0.45585	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.33700	6.29900	0.59965	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.35200	4.31500	0.85018	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.06600	0.07000	6.06061	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.40200	2.36700	1.45712	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.79300	0.82200	3.65700	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.12900	0.11900	7.75194	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.67900	1.71700	2.26325	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.66600	2.70500	1.46287	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.66400	3.70300	1.06441	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.38600	8.34700	0.46506	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.38700	6.34800	0.61062	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.40100	4.36400	0.84072	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.06400	0.06700	4.68750	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.45000	2.41400	1.46939	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.28900	0.30300	4.84429	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.67500	0.65000	3.70370	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.75800	0.78600	3.69393	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.14400	0.13300	7.63889	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.63100	1.66800	2.26855	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.61700	2.65500	1.45204	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.61400	3.65300	1.07914	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	15.05	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
07/05/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.08700	7.04800	0.55030	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.09200	5.05400	0.74627	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.12600	3.09000	1.15163	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.15900	0.16700	5.03145	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.24500	1.21400	2.48996	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.91400	4.95300	0.79365	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.28900	1.25800	2.40497	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.15300	0.16100	5.22876	0.00000	0.0000	330
07/05/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.11400	0.12000	5.26316	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.65000	1.61700	2.00000	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.14200	0.14900	4.92958	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.37800	1.34600	2.32221	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.11000	0.11600	5.45455	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.69600	1.66300	1.94575	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.49000	0.51200	4.48980	0.00000	0.0000	0
07/05/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.32600	0.30900	5.21472	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14			Foreign Exchange Future	8.08170	8.11930	0.46525	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.54600	0.56600	3.66300	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.46400	0.44700	3.66379	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.52100	0.54100	3.83877	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.48900	0.47200	3.47648	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.57100	0.59200	3.67776	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.43900	0.42300	3.64465	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.78400	0.76200	2.80612	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.36600	0.38100	4.09836	0.00000	0.0000	30,000
07/05/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.52100	2.50500	0.63467	0.00000	0.0000	0
07/05/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.10300	0.12400	20.38835	0.00000	0.0000	30,000
07/05/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.19890	8.23640	0.45738	0.00000	0.0000	300
07/05/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.98100	1.00900	2.85423	0.00000	0.0000	0
07/05/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.23200	0.22300	3.87931	0.00000	0.0000	0
07/05/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.94700	0.97400	2.85111	0.00000	0.0000	0
07/05/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.24800	0.23800	4.03226	0.00000	0.0000	0
07/05/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	1.01600	1.04400	2.75591	0.00000	0.0000	0
07/05/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.21700	0.20800	4.14747	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14			Foreign Exchange Future	11.56090	11.40960	1.30872	11.49000	11.3110	31,827
07/05/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.48900	10.64000	1.43960	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.48900	8.64000	1.77877	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	10.78900	10.94000	1.39957	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.35	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
07/05/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	8.78900	8.94000	1.71806	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.28900	10.44000	1.46759	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.28900	8.44000	1.82169	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.28900	6.44000	2.40102	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.28900	4.44000	3.52063	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.13900	10.29000	1.48930	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.13900	8.29000	1.85526	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.13900	6.29000	2.45968	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.13900	4.29000	3.64822	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	10.03900	10.19000	1.50413	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.03900	8.19000	1.87834	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.04100	2.19200	7.39833	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.05700	1.20200	13.71807	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.96900	0.82400	14.96388	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.00800	0.01400	75.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.96200	1.81000	7.74720	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	9.83900	9.99000	1.53471	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	7.83900	7.99000	1.92627	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	9.88900	10.04000	1.52695	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	7.88900	8.04000	1.91406	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.02600	0.01700	34.61538	0.00000	0.0000	8,032
07/05/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	0.91500	1.05700	15.51913	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.26400	0.18000	31.81818	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.15300	0.22000	43.79085	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	1.11600	0.96700	13.35125	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	2.11100	1.96000	7.15301	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.45	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
07/05/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.33900	10.49000	1.46049	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.33900	6.49000	2.38208	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.33900	4.49000	3.48006	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.53900	10.69000	1.43277	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.53900	8.69000	1.76836	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.53900	6.69000	2.30922	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	10.68900	10.84000	1.41267	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	8.68900	8.84000	1.73783	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.04100	0.02700	34.14634	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.73000	0.86700	18.76712	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.39800	0.28900	27.38693	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.08700	0.12900	48.27586	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.31400	1.16400	11.41553	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	10.73900	10.89000	1.40609	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	8.73900	8.89000	1.72789	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.36200	0.25800	28.72928	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.10100	0.14800	46.53465	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	1.26400	1.11400	11.86709	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.63900	10.79000	1.41931	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.63900	8.79000	1.74789	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.64000	2.79100	5.71970	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.64400	1.79300	9.06326	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.04700	0.03000	36.17021	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.68600	0.82000	19.53353	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.43600	0.32200	26.14679	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.07500	0.11200	49.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	1.36400	1.21300	11.07038	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.15	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
07/05/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.58900	10.74000	1.42601	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.58900	6.74000	2.29170	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.58900	4.74000	3.29048	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.43900	10.59000	1.44650	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.43900	8.59000	1.78931	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.38900	10.54000	1.45346	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.38900	8.54000	1.79998	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.38900	6.54000	2.36344	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.38900	4.54000	3.44042	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.23900	10.39000	1.47475	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.23900	8.39000	1.83275	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.23900	6.39000	2.42026	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.23900	4.39000	3.56216	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.11900	0.07900	33.61345	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.35800	0.46900	31.00559	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.77900	0.64000	17.84339	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.01800	0.03000	66.66667	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.76200	1.61100	8.56981	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.18900	10.34000	1.48199	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.18900	8.34000	1.84394	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	10.08900	10.24000	1.49668	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	8.08900	8.24000	1.86673	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.09100	2.24100	7.17360	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.16700	0.11400	31.73653	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.25600	0.35400	38.28125	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.92100	0.77700	15.63518	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.01000	0.01700	70.00000	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
07/05/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	9.98900	10.14000	1.51166	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	7.98900	8.14000	1.89010	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.48900	6.64000	2.32701	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.48900	5.64000	2.75096	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.48900	4.64000	3.36378	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.48900	3.64000	4.32789	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	1.99100	2.14200	7.58413	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.00900	1.15300	14.27156	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.20800	0.14400	30.76923	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.19700	0.28400	44.16244	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	1.01700	0.87100	14.35595	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.00600	0.01100	83.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	2.01200	1.86000	7.55467	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.69000	2.84100	5.61338	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	7.03900	7.19000	2.14519	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	5.03900	5.19000	2.99663	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.03900	4.19000	3.73855	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.05900	0.03800	35.59322	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.59800	0.72800	21.73913	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.51600	0.39300	23.83721	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.05500	0.08300	50.90909	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	6.93900	7.09000	2.17611	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.44700	1.59500	10.22806	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.07500	0.04900	34.66667	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.51400	0.63900	24.31907	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.60000	0.47100	21.50000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.03900	0.06100	56.41026	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.56300	1.41200	9.66091	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.20	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
07/05/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.63900	6.79000	2.27444	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.63900	5.79000	2.67778	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.63900	4.79000	3.25501	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.63900	3.79000	4.14949	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.14100	2.29100	7.00607	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.15400	1.29900	12.56499	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.15000	0.10100	32.66667	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.28900	0.39100	35.29412	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.87300	0.73100	16.26575	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.01200	0.02100	75.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.86200	1.71100	8.10956	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.10600	0.07000	33.96226	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.39500	0.51000	29.11392	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.73300	0.59600	18.69031	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.02200	0.03600	63.63636	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.71200	1.56100	8.82009	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	6.08900	6.24000	2.47988	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	5.08900	5.24000	2.96718	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.59400	1.74400	9.41029	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.05200	0.03400	34.61538	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.64100	0.77400	20.74883	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.41300	1.26300	10.61571	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	6.98900	7.14000	2.16054	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	4.98900	5.14000	3.02666	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	3.98900	4.14000	3.78541	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.49000	2.64100	6.06426	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.49600	1.64400	9.89305	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.06600	0.04300	34.84848	0.00000	0.0000	28
07/05/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.55500	0.68300	23.06306	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
07/05/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.55700	0.43100	22.62118	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.04600	0.07100	54.34783	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.51300	1.36200	9.98017	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	6.88900	7.04000	2.19190	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	5.88900	6.04000	2.56410	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	4.88900	5.04000	3.08857	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	3.88900	4.04000	3.88275	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.39700	1.54500	10.59413	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.08400	0.05500	34.52381	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.47300	0.59500	25.79281	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.64300	0.51100	20.52877	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.03200	0.05100	59.37500	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.61200	1.46200	9.30521	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.34800	1.49600	10.97923	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.09400	0.06200	34.04255	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.43300	0.55200	27.48268	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.66200	1.51100	9.08544	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	6.68900	6.84000	2.25744	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	5.68900	5.84000	2.65425	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	4.68900	4.84000	3.22030	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	3.68900	3.84000	4.09325	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.20200	1.34800	12.14642	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.13400	0.08900	33.58209	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.32300	0.42900	32.81734	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.82600	0.68500	17.07022	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.01500	0.02500	66.66667	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.81200	1.66100	8.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.19100	2.34100	6.84619	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.00	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
07/05/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.43900	6.59000	2.34508	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.43900	5.59000	2.77625	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.43900	4.59000	3.40167	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.43900	3.59000	4.39081	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	1.89200	2.04200	7.92812	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.18900	6.34000	2.43981	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.18900	5.34000	2.91000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.18900	4.34000	3.60468	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.18900	3.34000	4.73503	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.69300	1.84300	8.86001	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	5.98900	6.14000	2.52129	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.32800	0.22900	30.18293	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.11700	0.16900	44.44444	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	1.21500	1.06500	12.34568	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	2.21100	2.06000	6.82949	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	5.83900	5.99000	2.58606	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	4.83900	4.99000	3.12048	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	8,032
07/05/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	2.84000	2.99000	5.28169	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.29500	0.20200	31.52542	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.13400	0.19200	43.28358	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	1.16500	1.01600	12.78970	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	4.93900	5.09000	3.05730	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	3.93900	4.09000	3.83346	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	2.94000	3.09000	5.10204	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	1.94200	2.09200	7.72400	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
07/05/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.02300	0.01500	34.78261	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	0.96200	1.10500	14.86486	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.23500	0.16100	31.48936	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.17400	0.25100	44.25287	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	1.06700	0.91900	13.87067	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	2.06100	1.91000	7.32654	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.33900	8.49000	1.81077	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	6.83900	6.99000	2.20793	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.33900	5.49000	2.82824	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	3.83900	3.99000	3.93332	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.34000	2.49100	6.45299	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.02900	0.01900	34.48276	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	0.86800	1.00900	16.24424	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.68800	0.55300	19.62209	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.02700	0.04300	59.25926	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	2.16100	2.01000	6.98751	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.66100	3.51000	4.12456	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.44000	2.59100	6.18852	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.58900	8.74000	1.75806	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	7.08900	7.24000	2.13006	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.58900	5.74000	2.70174	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	4.08900	4.24000	3.69283	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.59000	2.74100	5.83012	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.10500	1.25000	13.12217	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.47500	0.35700	24.84211	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.06400	0.09700	51.56250	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	1.91200	1.76100	7.89749	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.41100	3.26000	4.42685	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
07/05/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	9.03900	9.19000	1.67054	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.53900	7.69000	2.00292	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.03900	6.19000	2.50041	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.53900	4.69000	3.32672	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	3.04000	3.19000	4.93421	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.54500	1.69400	9.64401	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.18700	0.12800	31.55080	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.22600	0.31800	40.70796	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.46300	1.31200	10.32126	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.96100	2.81000	5.09963	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	6.73900	6.89000	2.24069	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	5.73900	5.89000	2.63112	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	4.73900	4.89000	3.18633	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	3.73900	3.89000	4.03851	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	2.74000	2.89100	5.51095	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.24100	2.39100	6.69344	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.74300	1.89300	8.60585	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.25100	1.39700	11.67066	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.03700	0.02400	35.13514	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.77600	0.91400	17.78351	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.54000	2.69100	5.94488	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	6.78900	6.94000	2.22419	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	5.78900	5.94000	2.60840	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	4.78900	4.94000	3.15306	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
07/05/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	3.78900	3.94000	3.98522	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.29000	2.44100	6.59389	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.79300	1.94200	8.31009	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.29900	1.44700	11.39338	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.03300	0.02100	36.36364	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	0.82200	0.96100	16.90998	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.39000	2.54100	6.31799	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,194
07/05/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	5.93900	6.09000	2.54252	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	11,194
07/05/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.84200	1.99200	8.14332	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	2.79000	2.94100	5.41219	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.23900	9.39000	1.63438	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.23900	7.39000	2.08592	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.23900	5.39000	2.88223	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.23900	3.39000	4.66193	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.76100	2.61000	5.46903	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.13900	9.29000	1.65226	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.13900	7.29000	2.11514	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.13900	5.29000	2.93831	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.13900	3.29000	4.81045	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.86100	2.71000	5.27787	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.18900	9.34000	1.64327	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.18900	7.34000	2.10043	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.81100	2.66000	5.37175	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.00	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
07/05/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.43900	9.59000	1.59975	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.43900	7.59000	2.02984	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.56100	2.41000	5.89613	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.53900	9.69000	1.58298	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.53900	5.69000	2.72612	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.53900	3.69000	4.26674	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.46100	2.31000	6.13572	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.48900	9.64000	1.59132	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.48900	7.64000	2.01629	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.51100	2.36000	6.01354	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.58900	9.74000	1.57472	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.58900	7.74000	1.98972	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.58900	3.74000	4.20730	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.41100	2.26000	6.26296	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	9.73900	9.89000	1.55047	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	7.73900	7.89000	1.95116	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	2.26100	2.11000	6.67846	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	9.78900	9.94000	1.54255	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	7.78900	7.94000	1.93863	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	9.68900	9.84000	1.55847	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	7.68900	7.84000	1.96384	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	2.31100	2.16000	6.53397	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	8.98900	9.14000	1.67983	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
07/05/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	2.99000	3.14000	5.01672	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	3.01100	2.86000	5.01495	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	2.36100	2.21000	6.39560	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.36100	3.21000	4.49271	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.51100	3.36000	4.30077	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	3.31100	3.16000	4.56056	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.28900	9.44000	1.62558	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.28900	7.44000	2.07161	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.28900	5.44000	2.85498	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.28900	3.44000	4.59106	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.71100	2.56000	5.56990	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	9.08900	9.24000	1.66135	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.08900	3.24000	4.88831	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	2.91100	2.76000	5.18722	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	3.21100	3.06000	4.70258	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	8.83900	8.99000	1.70834	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	3.16100	3.01000	4.77697	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.33900	9.49000	1.61688	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.33900	7.49000	2.05750	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.33900	3.49000	4.52231	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.66100	2.51000	5.67456	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	9.93900	10.09000	1.51927	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.50	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
07/05/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	7.93900	8.09000	1.90200	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.38900	9.54000	1.60826	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.38900	7.54000	2.04358	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.38900	5.54000	2.80200	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.38900	3.54000	4.45559	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.61100	2.46000	5.78322	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.63900	9.79000	1.56655	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.63900	7.79000	1.97670	0.00000	0.0000	0
07/05/2010	£ / R 2010/09/13			Foreign Exchange Future	11.73890	11.58760	1.28888	11.63000	11.5565	2,255
07/05/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.15700	0.14300	8.91720	0.00000	0.0000	0
07/05/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.21800	1.35500	11.24795	0.00000	0.0000	0
07/05/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.17700	0.14100	20.33898	0.00000	0.0000	0
07/05/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.13800	1.25300	10.10545	0.00000	0.0000	0
07/05/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.16700	0.15200	8.98204	0.00000	0.0000	0
07/05/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.17800	1.31400	11.54499	0.00000	0.0000	0
07/05/2010	£ / R 2010/12/13			Foreign Exchange Future	11.91490	11.76210	1.28243	0.00000	0.0000	115
07/05/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.56200	0.48300	14.05694	0.00000	0.0000	0
07/05/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.54700	0.62100	13.52834	0.00000	0.0000	0
07/05/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.00000	0.59300	100.00000	0.00000	0.0000	0
07/05/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.50500	100.00000	0.00000	0.0000	50
07/05/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08280	0.08520	2.89855	0.00000	0.0000	0
07/05/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00372	0.00554	48.92473	0.00000	0.0000	0
07/05/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00092	0.00034	63.04348	0.00000	0.0000	0
07/05/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00050	0.00087	74.00000	0.00000	0.0000	0
07/05/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00770	0.00567	26.36364	0.00000	0.0000	0
07/05/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01285	0.01522	18.44358	0.00000	0.0000	0
07/05/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00005	0.00002	60.00000	0.00000	0.0000	0
07/05/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08420	0.08670	2.96912	0.00000	0.0000	0
07/05/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00505	0.00620	22.77228	0.00000	0.0000	0
07/05/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00375	0.00240	36.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14			Foreign Exchange Future	9.81450	9.82310	0.08763	9.99050	9.8860	23,478
07/05/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	2.28600	2.27700	0.39370	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	2.08700	2.07800	0.43124	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	2.18700	2.17800	0.41152	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.30	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
07/05/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	9.48600	9.47700	0.09488	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	7.48600	7.47700	0.12022	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	5.48600	5.47700	0.16405	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	3.48600	3.47700	0.25818	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	25
07/05/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	1.48900	1.48000	0.60443	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.04700	0.04700	0.00000	0.00000	0.0000	20
07/05/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.53300	0.52400	1.68856	0.00000	0.0000	271
07/05/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.54700	0.55200	0.91408	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	1.51500	1.52300	0.52805	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	2.51500	2.52300	0.31809	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	9.78600	9.77700	0.09197	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	7.78600	7.77700	0.11559	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	5.78600	5.77700	0.15555	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	3.78600	3.77700	0.23772	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.78700	1.77800	0.50364	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.80600	0.79700	1.11663	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.30800	0.31200	1.29870	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.09400	0.08900	5.31915	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	1.21600	1.22400	0.65789	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	2.21500	2.22300	0.36117	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.88600	9.87700	0.09104	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.88600	7.87700	0.11413	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.88600	5.87700	0.15291	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.88600	3.87700	0.23160	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.88700	1.87800	0.47695	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
07/05/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.90100	0.89200	0.99889	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.24200	0.24500	1.23967	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.12800	0.12200	4.68750	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.11700	1.12500	0.71620	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.11500	2.12300	0.37825	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	9.53600	9.52700	0.09438	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	7.53600	7.52700	0.11943	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	5.53600	5.52700	0.16257	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	3.53600	3.52700	0.25452	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	1.53800	1.52900	0.58518	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.57700	0.56800	1.55979	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.50400	0.50900	0.99206	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	1.46500	1.47300	0.54608	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	2.46500	2.47300	0.32454	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	9.58600	9.57700	0.09389	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	7.58600	7.57700	0.11864	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	5.58600	5.57700	0.16112	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	3.58600	3.57700	0.25098	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	1.58800	1.57900	0.56675	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.62100	0.61200	1.44928	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.46200	0.46700	1.08225	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	1.41500	1.42300	0.56537	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	2.41500	2.42300	0.33126	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.55	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
07/05/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	9.73600	9.72700	0.09244	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	7.73600	7.72700	0.11634	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	5.73600	5.72700	0.15690	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	3.73600	3.72700	0.24090	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	1.73700	1.72800	0.51813	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.75900	0.75000	1.18577	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.34400	0.34800	1.16279	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.08000	0.07500	6.25000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	1.26600	1.27400	0.63191	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	2.26500	2.27300	0.35320	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	9.63600	9.62700	0.09340	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	7.63600	7.62700	0.11786	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	5.63600	5.62700	0.15969	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	3.63600	3.62700	0.24752	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	1.63800	1.62900	0.54945	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.66700	0.65800	1.34933	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.42100	0.42600	1.18765	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	1.36500	1.37400	0.65934	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	2.36500	2.37300	0.33827	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	9.68600	9.67700	0.09292	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	7.68600	7.67700	0.11710	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	5.68600	5.67700	0.15828	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	3.68600	3.67700	0.24417	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	1.68800	1.67900	0.53318	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
07/05/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.71200	0.70300	1.26404	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.38200	0.38600	1.04712	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.06800	0.06300	7.35294	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	1.31500	1.32400	0.68441	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	2.31500	2.32300	0.34557	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	10.03600	10.02700	0.08968	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	8.03600	8.02700	0.11200	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	6.03600	6.02700	0.14911	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	4.03600	4.02700	0.22299	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	2.03700	2.02800	0.44183	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	29
07/05/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	1.04600	1.03600	0.95602	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.16300	0.16500	1.22699	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.19900	0.19200	3.51759	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.96900	0.97700	0.82559	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	1.96500	1.97300	0.40712	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.98600	9.97700	0.09013	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.98600	7.97700	0.11270	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.98600	5.97700	0.15035	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.98600	3.97700	0.22579	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.98700	1.97800	0.45294	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.99700	0.98800	0.90271	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.18400	0.18700	1.63043	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.17000	0.16400	3.52941	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.01800	1.02600	0.78585	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.01500	2.02300	0.39702	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.90	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
07/05/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	10.08600	10.07700	0.08923	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	8.08600	8.07700	0.11130	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	6.08600	6.07700	0.14788	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	4.08600	4.07700	0.22026	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	1.09400	1.08500	0.82267	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.14300	0.14500	1.39860	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.22900	0.22200	3.05677	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.92000	0.92800	0.86957	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	1.91500	1.92300	0.41775	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	10.13600	10.12700	0.08879	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	8.13600	8.12700	0.11062	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	6.13600	6.12700	0.14668	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	4.13600	4.12700	0.21760	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	2.13700	2.12800	0.42115	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	1.14300	1.13400	0.78740	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.12500	0.12700	1.60000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.26100	0.25400	2.68199	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.87200	0.87900	0.80275	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	1.86500	1.87300	0.42895	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.93600	9.92700	0.09058	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.93600	7.92700	0.11341	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.93600	5.92700	0.15162	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.93600	3.92700	0.22866	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.93700	1.92800	0.46464	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.94900	0.94000	0.94837	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
07/05/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.21200	0.21500	1.41509	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.14800	0.14200	4.05405	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.06700	1.07500	0.74977	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.06500	2.07300	0.38741	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	10.18600	10.17700	0.08836	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	8.18600	8.17700	0.10994	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	6.18600	6.17700	0.14549	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	4.18600	4.17700	0.21500	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	1.19200	1.18300	0.75503	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.11000	0.11100	0.90909	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.29600	0.28800	2.70270	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.82400	0.83100	0.84951	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	1.81500	1.82300	0.44077	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	10.33600	10.32700	0.08707	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	8.33600	8.32700	0.10797	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	6.33600	6.32700	0.14205	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	4.33600	4.32700	0.20756	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	2.33600	2.32700	0.38527	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	1.34000	1.33100	0.67164	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.07200	0.07300	1.38889	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.40800	0.40000	1.96078	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.68200	0.68900	1.02639	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	1.66500	1.67300	0.48048	0.00000	0.0000	0
07/05/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/09/13			Foreign Exchange Future	9.97130	9.98340	0.12135	10.08250	10.0825	4,737
07/05/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.05300	0.05300	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.74700	1.73500	0.68689	0.00000	0.0000	0
07/05/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.25500	0.26000	1.96078	0.00000	0.0000	0
07/05/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.48400	0.47700	1.44628	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
07/05/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.00000	0.69900	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00000	0.18200	100.00000	0.00000	0.0000	2,530
07/05/2010	€ / R 2010/12/13			Foreign Exchange Future	10.12690	10.14220	0.15108	10.27550	10.2755	2,020
07/05/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.07300	10.05800	0.14891	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.07400	8.05900	0.18578	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.07600	6.06100	0.24687	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.10000	4.08400	0.39024	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.09800	0.09700	1.02041	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.17100	2.15500	0.73699	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.19100	0.18900	1.04712	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.26400	1.24700	1.34494	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.42700	0.42800	0.23419	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.50000	0.48600	2.80000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.01300	1.02200	0.88845	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.08600	0.08000	6.97674	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.94200	1.95600	0.72091	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.10900	0.10700	1.83486	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.03200	2.01500	0.83661	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.12300	10.10800	0.14818	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.12400	8.10900	0.18464	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.12600	6.11100	0.24486	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.14800	4.13300	0.36162	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.09500	0.09300	2.10526	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.21800	2.20100	0.76646	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.18400	0.18200	1.08696	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.30700	1.29000	1.30069	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.40900	0.41000	0.24450	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.53200	0.51800	2.63158	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.97400	0.98300	0.92402	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.09700	0.09100	6.18557	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.89300	1.90700	0.73957	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.82300	10.80800	0.13859	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.82400	8.80900	0.16999	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
07/05/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.82500	6.81000	0.21978	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.83500	4.82000	0.31024	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.05800	0.05700	1.72414	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.88100	2.86500	0.55536	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.11500	0.11300	1.73913	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.93800	1.92100	0.87719	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.23000	0.22900	0.43478	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.05300	1.03700	1.51947	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.53400	0.53800	0.74906	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.35700	0.34600	3.08123	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.22900	1.24300	1.13914	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.72300	10.70800	0.13989	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.72400	8.70900	0.17194	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.72500	6.71000	0.22305	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.73600	4.72100	0.31672	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.78500	2.76900	0.57451	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.12300	0.12100	1.62602	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.84600	1.82900	0.92091	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.24900	0.24800	0.40161	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.97200	0.95600	1.64609	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.58500	0.58900	0.68376	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.30800	0.29700	3.57143	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.32100	1.33500	1.05980	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.87300	9.85800	0.15193	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.87400	7.85900	0.19050	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.87700	5.86200	0.25523	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.90400	3.88800	0.40984	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.11200	0.11000	1.78571	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.98500	1.96800	0.85642	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.22200	0.22000	0.90090	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.09500	1.07800	1.55251	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.51000	0.51400	0.78431	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
07/05/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.38300	0.37200	2.87206	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.18400	1.19700	1.09797	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05700	0.05500	3.50877	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.13800	2.15300	0.70159	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.97300	9.95800	0.15041	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.97400	7.95900	0.18811	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.97600	5.96100	0.25100	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.00300	3.98600	0.42468	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.10600	0.10400	1.88679	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.07900	2.06200	0.81770	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.20600	0.20400	0.97087	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.17900	1.16200	1.44190	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.46500	0.46900	0.86022	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.43800	0.42700	2.51142	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.09300	1.10700	1.28088	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.06600	0.06500	1.51515	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.04000	2.05400	0.68627	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.27300	10.25800	0.14601	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.27400	8.25900	0.18129	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.27600	6.26100	0.23901	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.29500	4.27900	0.37253	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.08500	0.08400	1.17647	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.35800	2.34200	0.67854	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.16500	0.16400	0.60606	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.43800	1.42200	1.11266	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.36000	0.36000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.63300	0.61800	2.36967	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.86300	0.87100	0.92700	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.13600	0.12900	5.14706	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.74800	1.76200	0.80092	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.42300	10.40800	0.14391	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.42400	8.40900	0.17806	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
07/05/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.42500	6.41000	0.23346	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.44100	4.42600	0.33776	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.07600	0.07500	1.31579	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.49900	2.48300	0.64026	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.14900	0.14700	1.34228	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.57200	1.55500	1.08142	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.31800	0.31700	0.31447	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.74100	0.72500	2.15924	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.76100	0.76800	0.91984	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.18400	0.17600	4.34783	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.60400	1.61800	0.87282	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.72300	9.70800	0.15427	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.72400	7.70900	0.19420	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.72700	5.71200	0.26192	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.75700	3.74000	0.45249	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.28600	2.30100	0.65617	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.77300	9.75800	0.15348	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.77400	7.75900	0.19295	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.77700	5.76200	0.25965	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.80600	3.79000	0.42039	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.11900	0.11700	1.68067	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.89200	1.87500	0.89852	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.24000	0.23800	0.83333	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.01300	0.99600	1.67818	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.55900	0.56300	0.71556	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.33200	0.32100	3.31325	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.27500	1.28900	1.09804	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.23700	2.25100	0.62584	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.82300	9.80800	0.15270	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	17.95	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
07/05/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.82400	7.80900	0.19172	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.82700	5.81200	0.25742	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.85500	3.83900	0.41505	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.18700	2.20200	0.68587	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.00000	0.55100	100.00000	0.00000	0.0000	0
07/05/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.39300	100.00000	0.00000	0.0000	60
07/05/2010	AUS / R 2010/06/14			Foreign Exchange Future	6.91740	6.84160	1.09579	0.00000	0.0000	10,738
07/05/2010	AUS / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	14.60	P	Foreign Exchange Future	7.68300	7.75800	0.97618	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	12.60	P	Foreign Exchange Future	5.68300	5.75800	1.31973	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	10.60	P	Foreign Exchange Future	3.68300	3.75800	2.03638	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	8.60	P	Foreign Exchange Future	1.68300	1.75800	4.45633	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	6.60	C	Foreign Exchange Future	0.33800	0.27900	17.45562	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	6.60	P	Foreign Exchange Future	0.02100	0.03700	76.19048	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	5.60	C	Foreign Exchange Future	1.31700	1.24200	5.69476	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	4.60	C	Foreign Exchange Future	2.31700	2.24200	3.23694	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	3.60	C	Foreign Exchange Future	3.31700	3.24200	2.26108	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	2.60	C	Foreign Exchange Future	4.31700	4.24200	1.73732	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	14.55	P	Foreign Exchange Future	7.63300	7.70800	0.98258	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	12.55	P	Foreign Exchange Future	5.63300	5.70800	1.33144	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	10.55	P	Foreign Exchange Future	3.63300	3.70800	2.06441	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	8.55	P	Foreign Exchange Future	1.63300	1.70800	4.59277	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	6.55	C	Foreign Exchange Future	0.38400	0.32100	16.40625	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	6.55	P	Foreign Exchange Future	0.01700	0.02900	70.58824	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	5.55	C	Foreign Exchange Future	1.36700	1.29200	5.48647	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	4.55	C	Foreign Exchange Future	2.36700	2.29200	3.16857	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	3.55	C	Foreign Exchange Future	3.36700	3.29200	2.22750	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AUS / R 2010/06/14	2.55	C	Foreign Exchange Future	4.36700	4.29200	1.71743	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
07/05/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.58300	7.65800	0.98905	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.58300	5.65800	1.34336	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.58300	3.65800	2.09322	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.58300	1.65800	4.73784	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.43000	0.36400	15.34884	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.01300	0.02200	69.23077	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.41700	1.34200	5.29287	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.41700	2.34200	3.10302	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.41700	3.34200	2.19491	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.41700	4.34200	1.69799	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.25300	0.20100	20.55336	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.03600	0.05900	63.88889	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	7.93300	8.00800	0.94542	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	5.93300	6.00800	1.26412	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	3.93300	4.00800	1.90694	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.93300	2.00800	3.87998	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.14100	0.10600	24.82270	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.07400	0.11400	54.05405	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.06800	0.99200	7.11610	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.06700	1.99200	3.62845	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.06700	2.99200	2.44539	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	4.06700	3.99200	1.84411	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.83300	7.90800	0.95749	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.83300	5.90800	1.28579	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.83300	3.90800	1.95669	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
07/05/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.83300	1.90800	4.09165	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.21300	0.16700	21.59624	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.04600	0.07500	63.04348	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.16700	1.09200	6.42674	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.16700	2.09200	3.46101	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.16700	3.09200	2.36817	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.16700	4.09200	1.79986	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	7.98300	8.05800	0.93950	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	5.98300	6.05800	1.25355	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	3.98300	4.05800	1.88300	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.98300	2.05800	3.78215	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.11000	0.08700	20.90909	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.09300	0.14500	55.91398	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.01800	0.94200	7.46562	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.01700	1.94200	3.71839	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.01700	2.94200	2.48591	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	4.01700	3.94200	1.86706	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.88300	7.95800	0.95141	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.88300	5.95800	1.27486	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.88300	3.95800	1.93150	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.88300	1.95800	3.98301	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.17500	0.13500	22.85714	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.05800	0.09300	60.34483	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.11800	1.04200	6.79785	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.11700	2.04200	3.54275	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.11700	3.04200	2.40616	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
07/05/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	4.11700	4.04200	1.82171	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.73300	7.80800	0.96987	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.73300	5.80800	1.30822	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.73300	3.80800	2.00911	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.73300	1.80800	4.32776	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.29500	0.23900	18.98305	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.02800	0.04700	67.85714	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.26700	1.19200	5.91949	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.26700	2.19200	3.30834	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.26700	3.19200	2.29568	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.26700	4.19200	1.75768	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.23300	8.30800	0.91097	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.23300	6.30800	1.20327	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.23300	4.30800	1.77179	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.23300	2.30800	3.35871	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.26900	0.33800	25.65056	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.76900	0.69500	9.62289	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.76700	1.69200	4.24448	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.76700	2.69200	2.71052	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.76700	3.69200	1.99097	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.18300	8.25800	0.91653	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.18300	6.25800	1.21300	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.18300	4.25800	1.79297	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
07/05/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.18300	2.25800	3.43564	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.04600	0.03700	19.56522	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.22900	0.29500	28.82096	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.81900	0.74400	9.15751	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.81700	1.74200	4.12768	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.81700	2.74200	2.66241	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.81700	3.74200	1.96489	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.08300	8.15800	0.92787	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.08300	6.15800	1.23294	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.08300	4.15800	1.83688	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.08300	2.15800	3.60058	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.07100	0.05700	19.71831	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.15400	0.21500	39.61039	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.91800	0.84300	8.16993	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.91700	1.84200	3.91236	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.91700	2.84200	2.57113	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.91700	3.84200	1.91473	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.03300	8.10800	0.93365	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.03300	6.10800	1.24316	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.03300	4.10800	1.85966	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.03300	2.10800	3.68913	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.08900	0.07100	20.22472	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.12200	0.17900	46.72131	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.96800	0.89300	7.74793	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.96700	1.89200	3.81291	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.96700	2.89200	2.52781	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
07/05/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.96700	3.89200	1.89060	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.28300	8.35800	0.90547	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.28300	6.35800	1.19370	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.28300	4.35800	1.75111	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.28300	2.35800	3.28515	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.31200	0.38200	22.43590	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.72000	0.64600	10.27778	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.71700	1.64200	4.36808	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.71700	2.64200	2.76040	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.71700	3.64200	2.01776	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.13300	8.20800	0.92217	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.13300	6.20800	1.22289	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.13300	4.20800	1.81466	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.13300	2.20800	3.51617	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.05700	0.04600	19.29825	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.19000	0.25400	33.68421	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.86800	0.79300	8.64055	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.86700	1.79200	4.01714	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.86700	2.79200	2.61597	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.86700	3.79200	1.93949	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.33300	8.40800	0.90004	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.33300	6.40800	1.18427	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.33300	4.40800	1.73090	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
07/05/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.33300	2.40800	3.21474	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.35600	0.42800	20.22472	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.67100	0.59700	11.02832	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.66700	1.59200	4.49910	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.66700	2.59200	2.81215	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.66700	3.59200	2.04527	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.94990	6.87670	1.05325	0.00000	0.0000	4,490
07/05/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.23000	0.20700	10.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.18000	0.23000	27.77778	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.97870	6.90890	1.00019	0.00000	0.0000	750
07/05/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.31700	0.29600	6.62461	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.23800	0.28700	20.58824	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.00000	0.31800	100.00000	0.00000	0.0000	0
07/05/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.00000	0.27700	100.00000	0.00000	0.0000	200
07/05/2010	CAD/ R 2010/06/14			Foreign Exchange Future	7.43650	7.39580	0.54730	0.00000	0.0000	85
07/05/2010	CAD/ R 2010/06/14	7.30	C	Foreign Exchange Future	0.19800	0.16400	17.17172	0.00000	0.0000	0
07/05/2010	CAD/ R 2010/06/14	7.30	P	Foreign Exchange Future	0.06200	0.06800	9.67742	0.00000	0.0000	0
07/05/2010	CAD/ R 2010/06/14	7.35	C	Foreign Exchange Future	0.16300	0.13100	19.63190	0.00000	0.0000	0
07/05/2010	CAD/ R 2010/06/14	7.35	P	Foreign Exchange Future	0.07700	0.08500	10.38961	0.00000	0.0000	0
07/05/2010	CAD/ R 2010/06/14	7.25	C	Foreign Exchange Future	0.23500	0.20000	14.89362	0.00000	0.0000	0
07/05/2010	CAD/ R 2010/06/14	7.25	P	Foreign Exchange Future	0.04900	0.05400	10.20408	0.00000	0.0000	0
07/05/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.54950	7.51060	0.51527	0.00000	0.0000	0
07/05/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.25400	0.23600	7.08661	0.00000	0.0000	0
07/05/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.20500	0.22500	9.75610	0.00000	0.0000	0

**Future Open Interest**

**363,736**

**Option Open Interest**

**331,694**

**Total**

**695,430**