



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 08/04/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.34600	7.37630	0.41247	7.43600	7.3800	266,943
08/04/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	1.06100	1.03200	2.73327	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.80400	8.77400	0.34075	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.80400	6.77400	0.44092	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.19600	3.22600	0.93867	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.85400	8.82400	0.33883	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.85400	6.82400	0.43770	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.14600	3.17600	0.95359	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.95400	8.92400	0.33505	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	9.25400	9.22400	0.32418	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.45400	9.42400	0.31733	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.45400	7.42400	0.40247	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.45400	3.42400	0.86856	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.40400	9.37400	0.31901	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.40400	7.37400	0.40519	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.40400	3.37400	0.88132	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.59600	1.62600	1.87970	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.59600	2.62600	1.15562	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	9.35400	9.32400	0.32072	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	7.35400	7.32400	0.40794	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	9.15400	9.12400	0.32773	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	9.20400	9.17400	0.32595	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	9.10400	9.07400	0.32953	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	7.10400	7.07400	0.42230	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.12300	0.13700	11.38211	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.22700	0.21100	7.04846	0.00000	0.0000	100
08/04/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	0.90000	0.93000	3.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	1.89600	1.92600	1.58228	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	2.89600	2.92600	1.03591	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	9.00400	8.97400	0.33319	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	7.00400	6.97400	0.42833	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	0.99900	1.02900	3.00300	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	1.99600	2.02600	1.50301	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	2.99600	3.02600	1.00134	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.90400	8.87400	0.33693	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.21900	0.23800	8.67580	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.12300	0.11200	8.94309	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.09800	1.12800	2.73224	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.09600	3.12600	0.96899	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.95400	6.92400	0.43141	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.45400	5.42400	0.55006	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	140
08/04/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.96400	0.93500	3.00830	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.18900	0.20700	9.52381	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.14300	0.13100	8.39161	0.00000	0.0000	10,000
08/04/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.04800	1.07800	2.86260	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.04600	2.07600	1.46628	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.04600	3.07600	0.98490	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	1.11000	1.08100	2.61261	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.40700	1.37700	2.13220	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.25400	7.22400	0.41356	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.20400	7.17400	0.41644	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	4.20400	4.17400	0.71361	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.15400	7.12400	0.41935	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.35700	1.32800	2.13707	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.66100	0.69000	4.38729	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	1.64600	1.67600	1.82260	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	2.64600	2.67600	1.13379	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.15900	1.13000	2.50216	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.10600	0.11900	12.26415	0.00000	0.0000	7,500
08/04/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.26000	0.24300	6.53846	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.84600	1.87600	1.62514	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.84600	2.87600	1.05411	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.70400	5.67400	0.52595	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.70400	4.67400	0.63776	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.70400	3.67400	0.80994	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.20900	1.17900	2.48139	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.09200	0.10300	11.95652	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
08/04/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.29600	0.27700	6.41892	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.80300	0.83300	3.73599	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.79600	1.82600	1.67038	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.79600	2.82600	1.07296	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.75400	5.72400	0.52138	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.75400	4.72400	0.63105	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.75400	3.72400	0.79915	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.25800	1.22900	2.30525	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.75500	0.78500	3.97351	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.74600	1.77600	1.71821	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.74600	2.77600	1.09250	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.80400	5.77400	0.51688	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.80400	3.77400	0.78864	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.30800	1.27800	2.29358	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.70800	0.73700	4.09605	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.69600	1.72600	1.76887	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.69600	2.72600	1.11276	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.95400	5.92400	0.50386	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.95400	4.92400	0.60557	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.95400	3.92400	0.75873	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.45600	1.42700	1.99176	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.04300	0.05000	16.27907	0.00000	0.0000	21,795
08/04/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.49700	0.47400	4.62777	0.00000	0.0000	200
08/04/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.56900	0.59700	4.92091	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.54600	1.57700	2.00517	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.54600	2.57600	1.17832	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.03700	0.04300	16.21622	0.00000	0.0000	450
08/04/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.54100	0.51700	4.43623	0.00000	0.0000	430
08/04/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.52400	0.55200	5.34351	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.49600	1.52700	2.07219	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.49600	2.52600	1.20192	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	6.05400	6.02400	0.49554	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	4.05400	4.02400	0.74001	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.55600	1.52600	1.92802	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.03200	0.03700	15.62500	0.00000	0.0000	55
08/04/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.58600	0.56100	4.26621	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.48100	0.50800	5.61331	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.44600	1.47700	2.14385	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.44600	2.47600	1.22649	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	6.15400	6.12400	0.48749	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	4.15400	4.12400	0.72220	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	6.35400	6.32400	0.47214	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	5.35400	5.32400	0.56033	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	4.35400	4.32400	0.68902	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	3.35400	3.32400	0.89445	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	6.30400	6.27400	0.47589	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.30400	5.27400	0.56561	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	4.30400	4.27400	0.69703	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.28400	0.30700	8.09859	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.08800	0.08100	7.95455	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.19700	1.22700	2.50627	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.19600	2.22600	1.36612	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	6.25400	6.22400	0.47969	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	4.25400	4.22400	0.70522	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.25400	3.22400	0.92194	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.75500	1.72500	1.70940	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.77100	0.74400	3.50195	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.32000	0.34400	7.50000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	200
08/04/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.24700	1.27700	2.40577	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.24600	2.27600	1.33571	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	6.10400	6.07400	0.49148	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	4.10400	4.07400	0.73099	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.63100	0.60600	3.96197	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.43800	0.46500	6.16438	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.39600	1.42700	2.22063	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.39600	2.42600	1.25209	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	6.00400	5.97400	0.49967	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	5.00400	4.97400	0.59952	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	4.00400	3.97400	0.74925	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.60600	1.57600	1.86800	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.50600	1.47600	1.99203	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.65400	5.62400	0.53060	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.65400	4.62400	0.64461	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.65500	1.62600	1.75227	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.39700	0.42300	6.54912	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.34700	1.37700	2.22717	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.85400	5.82400	0.51247	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.85400	3.82400	0.77841	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	21,795
08/04/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.85500	1.82500	1.61725	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.25000	0.27200	8.80000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.10400	0.09600	7.69231	0.00000	0.0000	10,000
08/04/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.14700	1.17800	2.70270	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.14600	2.17600	1.39795	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.50400	4.47400	0.66607	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.90500	1.87500	1.57480	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.70500	1.67500	1.75953	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.16200	0.17900	10.49383	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.16600	0.15300	7.83133	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	8.15400	8.12400	0.36792	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.65400	6.62400	0.45086	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.15400	5.12400	0.58207	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.65400	3.62400	0.82102	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.85200	0.88200	3.52113	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.34600	2.37600	1.27877	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.84600	3.87600	0.78003	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.40400	8.37400	0.35697	0.00000	0.0000	0
08/04/2010	\$ / 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
08/04/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.90400	6.87400	0.43453	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.90400	3.87400	0.76844	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.91500	0.88700	3.06011	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.61400	0.64300	4.72313	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.09600	2.12600	1.43130	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.59600	3.62600	0.83426	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.95500	1.92500	1.53453	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.07900	0.08900	12.65823	0.00000	0.0000	6,350
08/04/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.33300	0.31300	6.00601	0.00000	0.0000	130
08/04/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.90400	4.87400	0.61175	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,978
08/04/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.55400	4.52400	0.65876	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	21,978
08/04/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.80500	1.77500	1.66205	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	2.00500	1.97500	1.49626	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.06800	0.07700	13.23529	0.00000	0.0000	100
08/04/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.37200	0.35100	5.64516	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.85400	4.82400	0.61805	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	2.25400	2.22400	1.33097	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	2.15400	2.12500	1.34633	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.05900	0.06700	13.55932	0.00000	0.0000	17,000
08/04/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.41300	0.39100	5.32688	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	2.30400	2.27400	1.30208	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	2.20400	2.17400	1.36116	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	2.10500	2.07500	1.42518	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	33
08/04/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.45500	0.43200	5.05495	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.20400	5.17400	0.57648	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.81900	0.79100	3.41880	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.40400	5.37400	0.55514	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.30400	3.27400	0.90799	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.20400	3.17400	0.93633	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	3.10400	3.07400	0.96649	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	1,900
08/04/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	1.01200	0.98400	2.76680	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.25400	5.22400	0.57099	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.15400	3.12400	0.95117	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	3.05400	3.02400	0.98232	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	135
08/04/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.86700	0.83900	3.22953	0.00000	0.0000	6
08/04/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	5.10400	5.07400	0.58777	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	3.00400	2.97400	0.99867	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.90400	2.87400	1.03306	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.80400	2.77400	1.06990	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.70400	2.67400	1.10947	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.60400	2.57400	1.15207	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.50400	2.47400	1.19808	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.40400	2.37400	1.24792	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.72400	0.69700	3.72928	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	26,596
08/04/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.80400	4.77400	0.62448	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	26,596
08/04/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	2.05500	2.02500	1.45985	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	5.05400	5.02400	0.59359	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.95400	2.92400	1.01557	0.00000	0.0000	0
08/04/2010	\$ / 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
08/04/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.85400	2.82400	1.05116	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.75400	2.72400	1.08932	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.55400	2.52400	1.17463	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.45400	2.42400	1.22249	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	2.35400	2.32400	1.27443	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.67800	0.65100	3.98230	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.65400	2.62400	1.13037	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	8.35400	8.32400	0.35911	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	3.64600	3.67600	0.82282	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.40400	6.37400	0.46846	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.40400	4.37400	0.68120	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.45400	8.42400	0.35486	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.45400	6.42400	0.46483	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.45400	4.42400	0.67355	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.54600	3.57600	0.84602	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.60400	8.57400	0.34868	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.60400	6.57400	0.45427	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.60400	4.57400	0.65161	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.39600	3.42600	0.88339	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.50400	8.47400	0.35278	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.50400	6.47400	0.46125	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.49600	3.52600	0.85812	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	10.15400	10.12400	0.29545	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.55400	8.52400	0.35071	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.55400	6.52400	0.45774	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.44600	3.47600	0.87057	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.65400	8.62400	0.34666	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.34600	3.37600	0.89659	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.70400	8.67400	0.34467	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.70400	6.67400	0.44749	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.35800	0.38300	6.98324	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.06200	0.05700	8.06452	0.00000	0.0000	6,000
08/04/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.29700	1.32700	2.31303	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.29600	2.32600	1.30662	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.29600	3.32600	0.91019	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	8.25400	8.22400	0.36346	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.74600	3.77600	0.80085	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	8.30400	8.27400	0.36127	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.69600	3.72600	0.81169	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.75400	8.72400	0.34270	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.75400	6.72400	0.44418	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.24600	3.27600	0.92421	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.14100	0.15700	11.34752	0.00000	0.0000	0
08/04/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.19500	0.18100	7.17949	0.00000	0.0000	100
08/04/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.46310	7.49410	0.41538	7.53400	7.5340	15,540
08/04/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.38700	8.35600	0.36962	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.38700	6.35600	0.48536	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.38800	4.35700	0.70647	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.40200	2.37300	1.20733	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.67500	0.70500	4.44444	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.61700	1.64800	1.91713	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.61400	2.64500	1.18592	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.61300	3.64400	0.85801	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.33700	8.30600	0.37184	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.33700	6.30600	0.48919	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.33800	4.30700	0.71462	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.35300	2.32500	1.18997	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.17600	0.19200	9.09091	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.51300	0.49800	2.92398	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.71600	0.74600	4.18994	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.66700	1.69800	1.85963	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.66400	2.69500	1.16366	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.66300	3.69400	0.84630	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.16400	0.17900	9.14634	0.00000	0.0000	509
08/04/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.55100	0.53500	2.90381	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.43700	8.40600	0.36743	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.43700	6.40600	0.48159	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.43800	4.40700	0.69851	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.45100	2.42200	1.18319	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.15300	0.16800	9.80392	0.00000	0.0000	100
08/04/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.59000	0.57400	2.71186	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.63600	0.66500	4.55975	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.07300	0.07100	2.73973	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.56700	1.59900	2.04212	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.56400	2.59500	1.20905	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.56300	3.59400	0.87005	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.48700	8.45600	0.36526	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.48700	6.45600	0.47788	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.48800	4.45700	0.69073	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.50000	2.47100	1.16000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.14300	0.15700	9.79021	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.63000	0.61300	2.69841	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.59700	0.62600	4.85762	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.08400	0.08200	2.38095	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.51800	1.54900	2.04216	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.51400	2.54500	1.23309	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.51300	3.54400	0.88244	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.58700	8.55600	0.36101	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.58700	6.55600	0.47062	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.58800	4.55700	0.67568	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.59800	2.56900	1.11624	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.12500	0.13700	9.60000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.71200	0.69300	2.66854	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.52400	0.55300	5.53435	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.41900	1.45100	2.25511	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.41400	2.44500	1.28418	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.41300	3.44400	0.90829	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.63700	8.60600	0.35892	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.63700	6.60600	0.46708	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.63800	4.60700	0.66839	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.64700	2.61800	1.09558	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.11700	0.12900	10.25641	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.75400	0.73500	2.51989	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.49000	0.51800	5.71429	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.12700	0.12400	2.36220	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.37000	1.40100	2.26277	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.36400	2.39500	1.31134	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.36300	3.39400	0.92180	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.68700	8.65600	0.35686	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.68700	6.65600	0.46359	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.68800	4.65700	0.66126	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.69600	2.66700	1.07567	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.10900	0.12100	11.00917	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.79600	0.77700	2.38693	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.45700	0.48500	6.12691	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.14400	0.14100	2.08333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.32000	1.35200	2.42424	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.31400	2.34500	1.33967	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.31300	3.34400	0.93571	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.83700	8.80600	0.35080	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.83700	6.80600	0.45342	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.83800	4.80700	0.64076	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.84400	2.81500	1.01969	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.36600	0.39300	7.37705	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.20300	0.19900	1.97044	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.17300	1.20500	2.72805	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.16400	2.19500	1.43253	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.16300	3.19400	0.98008	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.78700	8.75600	0.35279	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.78700	6.75600	0.45676	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.78800	4.75700	0.64745	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.79500	2.76500	1.07335	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.09600	0.10700	11.45833	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.88300	0.86300	2.26501	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.39500	0.42200	6.83544	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.18200	0.17800	2.19780	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.22200	1.25400	2.61866	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.21400	2.24500	1.40018	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.21300	3.24400	0.96483	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.93700	8.90600	0.34687	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.93700	6.90600	0.44688	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.93700	4.90700	0.60766	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.94300	2.91300	1.01937	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.08000	0.08900	11.25000	0.00000	0.0000	585
08/04/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.01700	0.99500	2.16323	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.31300	0.33800	7.98722	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.25000	0.24400	2.40000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.07600	1.10800	2.97398	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.06500	2.09600	1.50121	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.06300	3.09400	1.01208	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.09000	0.10000	11.11111	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.92700	0.90600	2.26537	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.23700	8.20600	0.37635	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.23700	6.20600	0.49703	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.23800	4.20700	0.73148	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.25600	2.22800	1.24113	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.20200	0.22000	8.91089	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.43900	0.42600	2.96128	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.80100	0.83100	3.74532	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.76600	1.79700	1.75538	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.76300	2.79400	1.12197	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.76300	3.79400	0.82381	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.28700	8.25600	0.37408	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.28700	6.25600	0.49308	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.28800	4.25700	0.72295	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.30400	2.27600	1.21528	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.18800	0.20500	9.04255	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.47500	0.46100	2.94737	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.75800	0.78800	3.95778	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.71600	1.74800	1.86480	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.71300	2.74500	1.17951	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.71300	3.74400	0.83490	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.53700	8.50600	0.36313	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.53700	6.50600	0.47422	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.53800	4.50700	0.68312	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.54900	2.52000	1.13770	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.13400	0.14700	9.70149	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.67100	0.65300	2.68256	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.56000	0.58900	5.17857	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.09700	0.09500	2.06186	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.46800	1.50000	2.17984	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.46400	2.49500	1.25812	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.46300	3.49400	0.89518	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.73700	8.70600	0.35481	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.73700	6.70600	0.46015	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.73800	4.70700	0.65428	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.74500	2.71600	1.05647	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.10300	0.11300	9.70874	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.84000	0.81900	2.50000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.42500	0.45200	6.35294	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.16200	0.15800	2.46914	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.27100	1.30300	2.51770	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.26400	2.29500	1.36926	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.26300	3.29400	0.95005	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.88700	8.85600	0.34882	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.88700	6.85600	0.45012	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.88700	4.85700	0.61387	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.89400	2.86400	1.03663	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.08500	0.09400	10.58824	0.00000	0.0000	3,000
08/04/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.97200	0.95000	2.26337	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.33900	0.36500	7.66962	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.22600	0.22100	2.21239	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.12400	1.15600	2.84698	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.11500	2.14600	1.46572	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.11300	3.14400	0.99582	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.03100	0.03500	12.90323	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.86800	1.84100	1.44540	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.03600	0.04000	11.11111	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.72300	1.69600	1.56703	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.15400	1.13100	1.99307	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.06700	0.07500	11.94030	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
08/04/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.29400	1.26900	1.93199	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	3,000
08/04/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.67500	1.64800	1.61194	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.04100	0.04600	12.19512	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.57800	1.55200	1.64766	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.06300	0.07100	12.69841	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.20000	1.17700	1.91667	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.37000	0.35800	3.24324	0.00000	0.0000	0
08/04/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.23300	0.25200	8.15451	0.00000	0.0000	100
08/04/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.57860	7.61150	0.43412	7.66950	7.6695	6,575
08/04/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.37100	8.33900	0.38227	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.37200	6.34000	0.50220	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.38400	4.35300	0.70712	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05400	0.05800	7.40741	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.42500	2.39700	1.15464	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.26100	0.27800	6.51341	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.63200	0.61700	2.37342	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.74800	0.77700	3.87701	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.11900	0.11600	2.52101	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.64200	1.67500	2.00974	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.63100	2.66400	1.25428	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.62900	3.66200	0.90934	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.15000	0.16100	7.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.12100	1.10000	1.87333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.42100	8.38900	0.38000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.42200	6.39000	0.49829	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.43300	4.40200	0.69930	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05200	0.05600	7.69231	0.00000	0.0000	300
08/04/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.47300	2.44500	1.13223	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.71200	0.74100	4.07303	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.13300	0.13000	2.25564	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.59300	1.62600	2.07156	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.58100	2.61400	1.27857	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.57900	3.61200	0.92205	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.47100	8.43900	0.37776	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.47200	6.44000	0.49444	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.48200	4.45200	0.66934	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.05000	0.05400	8.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.52100	2.49300	1.11067	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.23600	0.25200	6.77966	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.70700	0.69100	2.26308	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.67700	0.70600	4.28360	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14800	0.14500	2.02703	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.54500	1.57800	2.13592	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.53100	2.56400	1.30383	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.52900	3.56200	0.93511	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.52100	8.48900	0.37554	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.52200	6.49000	0.49065	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.53200	4.50100	0.68402	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.04800	0.05200	8.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.56900	2.54100	1.08992	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.22500	0.24100	7.11111	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.74600	0.73000	2.14477	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.64400	0.67200	4.34783	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.16500	0.16100	2.42424	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.49700	1.52900	2.13761	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.48100	2.51400	1.33011	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.47900	3.51200	0.94855	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.24800	0.26500	6.85484	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.66900	0.65400	2.24215	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.57100	8.53900	0.37335	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.57200	6.54000	0.48691	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.58100	4.55000	0.67671	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.04600	0.05000	8.69565	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.61700	2.58900	1.06993	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.21500	0.23000	6.97674	0.00000	0.0000	4,400
08/04/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.78600	0.76900	2.16285	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.61100	0.63900	4.58265	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.18200	0.17800	2.19780	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.44800	1.48100	2.27901	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.43200	2.46500	1.35691	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.42900	3.46200	0.96238	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.62100	8.58900	0.37119	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.62200	6.59000	0.48324	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.63000	4.59900	0.66955	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04500	0.04900	8.88889	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.66600	2.63800	1.05026	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.20500	0.21900	6.82927	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.82600	0.80800	2.17918	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.58000	0.60700	4.65517	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.20100	0.19600	2.48756	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.40000	1.43300	2.35714	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.38200	2.41500	1.38539	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.37900	3.41200	0.97662	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.67100	8.63900	0.36905	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.67200	6.64000	0.47962	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.68000	4.64900	0.66239	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04300	0.04700	9.30233	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.71400	2.68600	1.03169	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.19600	0.20900	6.63265	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.86700	0.84800	2.19146	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.55000	0.57700	4.90909	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.22100	0.21600	2.26244	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.35300	1.38500	2.36511	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.33200	2.36500	1.41509	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.32900	3.36200	0.99129	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.87100	8.83900	0.36073	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.87200	6.84000	0.46566	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.87800	4.84700	0.63551	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.90900	2.88000	0.99691	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.16300	0.17500	7.36196	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.03400	1.01400	1.93424	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.44100	0.46500	5.44218	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.31200	0.30400	2.56410	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.16400	1.19600	2.74914	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.13400	2.16700	1.54639	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.12900	3.16200	1.05465	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.82100	8.78900	0.36277	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.82200	6.79000	0.46907	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.82800	4.79700	0.64209	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.86000	2.83200	0.97902	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.17100	0.18300	7.01754	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.99200	0.97200	2.01613	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.46700	0.49100	5.13919	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.28800	0.28000	2.77778	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.21100	1.24300	2.64244	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.18300	2.21600	1.51168	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.17900	3.21200	1.03806	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.14300	0.15400	7.69231	0.00000	0.0000	117
08/04/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.16400	1.14300	1.80412	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.92100	8.88900	0.35870	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.92200	6.89000	0.46229	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.92700	4.89600	0.62919	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.95800	2.92900	0.98039	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.15600	0.16800	7.69231	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.07700	1.05700	1.85701	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.41700	0.44000	5.51559	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.33800	0.32900	2.66272	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.11700	1.15000	2.95434	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.08400	2.11700	1.58349	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.08000	3.11200	1.03896	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.18700	0.20000	6.95187	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.90800	0.88900	2.09251	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.27100	8.23900	0.38689	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.27200	6.24000	0.51020	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.28600	4.25500	0.72329	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.05800	0.06200	6.89655	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.32900	2.30100	1.20223	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.28800	0.30600	6.25000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.55900	0.54500	2.50447	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.82200	0.85300	3.77129	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09300	0.09200	1.07527	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.74000	1.77200	1.83908	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.73000	2.76300	1.20879	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.72900	3.76200	0.88496	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.32100	8.28900	0.38457	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.32200	6.29000	0.50617	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.33500	4.30400	0.71511	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.37700	2.34900	1.17796	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.27400	0.29200	6.56934	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.59500	0.58100	2.35294	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.78400	0.81500	3.95408	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10500	0.10400	0.95238	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.69100	1.72400	1.95151	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.68100	2.71300	1.19358	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.67900	3.71200	0.89698	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.72100	8.68900	0.36693	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.72200	6.69000	0.47605	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.72900	4.69800	0.65553	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.76300	2.73400	1.04958	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.52100	0.54700	4.99040	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.24200	0.23600	2.47934	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.30500	1.33800	2.52874	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.28300	2.31500	1.40166	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.27900	3.31200	1.00640	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.77100	8.73900	0.36484	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.77200	6.74000	0.47253	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.77900	4.74800	0.64867	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.04000	0.04400	10.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.81100	2.78300	0.99609	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.17800	0.19100	7.30337	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.94900	0.93000	2.00211	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.49300	0.51900	5.27383	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.26400	0.25800	2.27273	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.25800	1.29000	2.54372	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.23300	2.26600	1.47783	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.22900	3.26200	1.02199	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.47200	7.44000	0.42827	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	13.05	C	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
08/04/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.47400	5.44200	0.58458	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.49700	3.46800	0.82928	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.10100	0.10800	6.93069	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.57200	1.54700	1.59033	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.52900	4.56200	0.72864	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.61800	1.59400	1.48331	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.09700	0.10500	8.24742	0.00000	0.0000	330
08/04/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.07400	0.08000	8.10811	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.99500	1.96900	1.30326	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.09100	0.09800	7.69231	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.71200	1.68700	1.46028	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.07200	0.07800	8.33333	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.04300	2.01700	1.27264	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.30300	0.32200	6.27063	0.00000	0.0000	0
08/04/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.52400	0.51100	2.48092	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.69250	7.72850	0.46799	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.37500	0.39000	4.00000	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.68300	0.66200	3.07467	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.35600	0.37100	4.21348	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.71400	0.69300	2.94118	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.39400	0.40900	3.80711	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.65200	0.63100	3.22086	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.05500	1.03000	2.36967	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.24700	0.25800	4.45344	0.00000	0.0000	30,000
08/04/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.89400	2.86200	1.10574	0.00000	0.0000	0
08/04/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08600	0.09000	4.65116	0.00000	0.0000	30,000
08/04/2010	£ / R 2010/06/14			Foreign Exchange Future	11.16470	11.24420	0.71207	11.27150	11.2650	31,386
08/04/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.88500	10.80600	0.72577	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.88500	8.80600	0.88914	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	11.18500	11.10600	0.70630	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	9.18500	9.10600	0.86010	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.68500	10.60600	0.73935	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.68500	8.60600	0.90961	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.68500	6.60600	1.18175	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.68500	4.60600	1.68623	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.53500	10.45600	0.74988	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.53500	8.45600	0.92560	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.53500	6.45600	1.20888	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.53500	4.45700	1.71996	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	10.43500	10.35600	0.75707	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.43500	8.35600	0.93657	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.44200	2.36600	3.11220	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.02800	0.03500	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.46300	1.39100	4.92139	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.62300	0.69400	11.39647	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.05800	0.05000	13.79310	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.56900	1.64800	5.03505	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	10.23500	10.15600	0.77186	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.23500	8.15600	0.95932	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	10.28500	10.20600	0.76811	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.28500	8.20600	0.95353	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.03400	0.04300	26.47059	0.00000	0.0000	8,032
08/04/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	1.31900	1.24900	5.30705	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.15200	0.18600	22.36842	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.43700	0.39200	10.29748	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.75100	0.82400	9.72037	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.71800	1.79700	4.59837	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.73500	10.65600	0.73591	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.73500	6.65600	1.17298	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.73500	4.65600	1.66843	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.93500	10.85600	0.72245	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.93500	8.85600	0.88416	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.93500	6.85600	1.13915	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	11.08500	11.00600	0.71267	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	9.08500	9.00600	0.86957	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.04400	0.05600	27.27273	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	1.12900	1.06200	5.93446	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.21200	0.25600	20.75472	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.29700	0.26200	11.78451	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.93300	1.00800	8.03859	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	11.13500	11.05600	0.70947	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	9.13500	9.05600	0.86481	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.19500	0.23700	21.53846	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.33000	0.29300	11.21212	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.88600	0.96100	8.46501	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	11.03500	10.95600	0.71590	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	9.03500	8.95600	0.87438	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	3.03800	2.96000	2.56748	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	2.04900	1.97400	3.66032	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.04800	0.06000	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	1.08300	1.01600	6.18652	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.23000	0.28100	22.17391	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.26500	0.23700	10.56604	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.98000	1.05700	7.85714	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.98500	10.90600	0.71916	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.98500	6.90600	1.13099	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.98500	4.90600	1.58475	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.83500	10.75600	0.72912	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.83500	8.75600	0.89417	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.78500	10.70600	0.73250	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.78500	8.70600	0.89926	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.78500	6.70600	1.16433	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.78500	4.70600	1.65099	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.63500	10.55600	0.74283	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.63500	8.55600	0.91488	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.63500	6.55600	1.19066	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.63500	4.55600	1.70442	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.08600	0.10800	25.58140	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.72100	0.66400	7.90569	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.46800	0.53500	14.31624	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.10300	0.09100	11.65049	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.37100	1.45000	5.76222	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.58500	10.50600	0.74634	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.58500	8.50600	0.92021	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	10.48500	10.40600	0.75346	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	8.48500	8.40600	0.93105	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.49200	2.41500	3.08989	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.10900	0.13600	24.77064	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.59400	0.54200	8.75421	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.58300	0.65300	12.00686	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.06800	0.05900	13.23529	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	10.38500	10.30600	0.76071	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.38500	8.30600	0.94216	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.88500	6.80600	1.14742	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.88500	5.80600	1.34240	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.88500	4.80600	1.61720	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.88600	3.80700	2.03294	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.39300	2.31700	3.17593	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.03000	0.03800	26.66667	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.41500	1.34400	5.01767	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.12900	0.15900	23.25581	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.51400	0.46500	9.53307	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.66500	0.73700	10.82707	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.05000	0.04300	14.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.61800	1.69800	4.94438	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	3.08700	3.00900	2.52672	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	7.43500	7.35600	1.06254	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	5.43500	5.35600	1.45354	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.43500	4.35700	1.75874	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.05500	0.06900	25.45455	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.99000	0.92500	6.56566	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.27700	0.33600	21.29964	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.21200	0.19200	9.43396	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	7.33500	7.25600	1.07703	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.85300	1.77800	4.04749	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.06300	0.08000	26.98413	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.89800	0.83600	6.90423	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.33400	0.39600	18.56287	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.16900	0.15200	10.05917	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.17400	1.25300	6.72913	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	7.03500	6.95600	1.12296	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	6.03500	5.95600	1.30903	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	5.03500	4.95600	1.56902	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	4.03600	3.95700	1.95738	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.54100	2.46400	3.03030	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.56000	1.48700	4.67949	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.10100	0.12600	24.75248	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.63600	0.58200	8.49057	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.54300	0.61300	12.89134	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.07800	0.06900	11.53846	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.46900	1.54900	5.44588	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.08000	0.10000	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.76500	0.70600	7.71242	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.43200	0.49800	15.27778	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.11700	0.10400	11.11111	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.32100	1.40000	5.98032	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	6.48500	6.40600	1.21820	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	5.48500	5.40600	1.44029	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	2.00000	1.92500	3.75000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.05100	0.06400	25.49020	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.03600	0.97000	6.37066	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.02700	1.10600	7.69231	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	7.38500	7.30600	1.06974	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	5.38500	5.30600	1.46704	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.38500	4.30700	1.77879	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.88800	2.81100	2.66620	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.90200	1.82700	3.94322	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.05900	0.07400	25.42373	0.00000	0.0000	28
08/04/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.94400	0.88000	6.77966	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.30500	0.36500	19.67213	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.19000	0.17100	10.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.12400	1.20400	7.11744	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	7.28500	7.20600	1.08442	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.28500	6.20600	1.25696	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	5.28500	5.20600	1.49480	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.28500	4.20700	1.82030	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.80400	1.73000	4.10200	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.06800	0.08600	26.47059	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.85300	0.79200	7.15123	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.36600	0.42900	17.21311	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.15100	0.13500	10.59603	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.22300	1.30200	6.45953	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.75500	1.68100	4.21652	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.07400	0.09300	25.67568	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.80900	0.74900	7.41656	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.27200	1.35100	6.21069	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	7.08500	7.00600	1.11503	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	6.08500	6.00600	1.29827	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	5.08500	5.00600	1.55359	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	4.08600	4.00700	1.93343	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.60900	1.53600	4.53698	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.09300	0.11600	24.73118	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.67800	0.62200	8.25959	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.50500	0.57300	13.46535	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.09000	0.07900	12.22222	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.42000	1.49900	5.56338	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.59100	2.51400	2.97183	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.83500	6.75600	1.15582	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.83500	5.75600	1.35390	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.83500	4.75600	1.63392	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.83600	3.75700	2.05944	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.29400	2.21800	3.31299	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.58500	6.50600	1.19970	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.58500	5.50600	1.41450	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.58500	4.50600	1.72301	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.58600	3.50800	2.17513	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	2.09800	2.02300	3.57483	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.38500	6.30600	1.23727	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.17900	0.21900	22.34637	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.36400	0.32500	10.71429	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.84000	0.91500	8.92857	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.81700	1.89700	4.40286	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.23500	6.15600	1.26704	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	5.23500	5.15600	1.50907	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	8,032
08/04/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	3.23700	3.15900	2.40964	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.16500	0.20200	22.42424	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.40000	0.35800	10.50000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.79500	0.86900	9.30818	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	5.33500	5.25600	1.48079	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.33500	4.25700	1.79931	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	3.33700	3.25800	2.36740	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.34400	2.26700	3.28498	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.03200	0.04000	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	1.36700	1.29600	5.19386	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.14000	0.17200	22.85714	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.47500	0.42800	9.89474	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.70700	0.78000	10.32532	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.04200	0.03600	14.28571	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.66800	1.74700	4.73621	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	£ / 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
08/04/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.73500	8.65600	0.90441	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	7.23500	7.15600	1.09191	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.73500	5.65600	1.37751	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.23600	4.15700	1.86497	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.73900	2.66200	2.81124	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.03600	0.04600	27.77778	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	1.27100	1.20200	5.42880	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.39800	0.46300	16.33166	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.13300	0.11900	10.52632	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.76700	1.84700	4.52745	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.26500	3.34400	2.41960	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.83900	2.76100	2.74745	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.98500	8.90600	0.87924	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	7.48500	7.40600	1.05544	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.98500	5.90600	1.31997	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	4.48500	4.40700	1.73913	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.98800	2.91000	2.61044	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.02700	0.03300	22.22222	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.51200	1.43900	4.82804	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.25100	0.30800	22.70916	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.23600	0.21400	9.32203	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	1.51900	1.59900	5.26662	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.01500	3.09400	2.62023	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	9.43500	9.35600	0.83731	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.93500	7.85600	0.99559	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.43500	6.35600	1.22766	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.93500	4.85600	1.60081	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	3.43600	3.35800	2.27008	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.95100	1.87600	3.84418	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.11900	0.14700	23.52941	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.55400	0.50300	9.20578	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.07600	1.15500	7.34201	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.56500	2.64500	3.11891	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	7.13500	7.05600	1.10722	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.13500	6.05600	1.28769	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	5.13500	5.05600	1.53846	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.13600	4.05700	1.91006	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	3.13700	3.05900	2.48645	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.64000	2.56300	2.91667	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.14700	2.07200	3.49325	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.65700	1.58400	4.40555	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.04100	0.05200	26.82927	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	1.17600	1.10800	5.78231	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.93800	2.86000	2.65487	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	7.18500	7.10600	1.09951	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.18500	6.10600	1.27728	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	5.18500	5.10600	1.52363	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.18600	4.10700	1.88724	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.69000	2.61200	2.89963	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.19600	2.12100	3.41530	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.70600	1.63200	4.33763	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.03900	0.04900	25.64103	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	1.22400	1.15500	5.63725	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.78900	2.71200	2.76085	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,194
08/04/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.33500	6.25600	1.24704	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	11,194
08/04/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.24500	2.17000	3.34076	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	3.18700	3.10900	2.44744	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.63500	9.55600	0.81993	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.63500	7.55600	1.03471	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.63500	5.55600	1.40195	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.63600	3.55700	2.17272	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.36500	2.44500	3.38266	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.53500	9.45600	0.82853	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.53500	7.45600	1.04844	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.53500	5.45600	1.42728	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.53600	3.45800	2.20588	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.46500	2.54500	3.24544	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.58500	9.50600	0.82420	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.58500	7.50600	1.04153	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.41500	2.49500	3.31263	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.83500	9.75600	0.80325	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.83500	7.75600	1.00830	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.16600	2.24500	3.64728	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.93500	9.85600	0.79517	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.93500	5.85600	1.33109	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.93600	3.85700	2.00711	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.06600	2.14600	3.87222	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.88500	9.80600	0.79919	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.88500	7.80600	1.00190	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.11600	2.19600	3.78072	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.98500	9.90600	0.79119	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.98500	7.90600	0.98936	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.98600	3.90700	1.98194	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.01600	2.09600	3.96825	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	10.13500	10.05600	0.77948	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.13500	8.05600	0.97111	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.86700	1.94600	4.23139	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	10.18500	10.10600	0.77565	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.18500	8.10600	0.96518	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	10.08500	10.00600	0.78334	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	8.08500	8.00600	0.97712	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	1.91700	1.99600	4.12102	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	9.38500	9.30600	0.84177	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	3.38700	3.30800	2.33245	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.61500	2.69500	3.05927	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	1.96700	2.04600	4.01627	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	2.96500	3.04400	2.66442	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.11500	3.19400	2.53612	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	2.91500	2.99400	2.71012	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.68500	9.60600	0.81569	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.68500	7.60600	1.02798	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.68500	5.60600	1.38962	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.68600	3.60700	2.14324	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.31500	2.39500	3.45572	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	9.48500	9.40600	0.83289	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.48600	3.40800	2.23752	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	2.51500	2.59500	3.18091	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.81500	2.89400	2.80639	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	9.23500	9.15600	0.85544	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.76500	2.84400	2.85714	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.73500	9.65600	0.81150	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.73500	7.65600	1.02133	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.73600	3.65700	2.11456	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.26600	2.34500	3.48632	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	10.33500	10.25600	0.76439	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.33500	8.25600	0.94781	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.78500	9.70600	0.80736	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.78500	7.70600	1.01477	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.78500	5.70600	1.36560	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.78600	3.70700	2.08663	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.21600	2.29500	3.56498	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	10.03500	9.95600	0.78724	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	8.03500	7.95600	0.98320	0.00000	0.0000	0
08/04/2010	£ / R 2010/09/13			Foreign Exchange Future	11.33720	11.41810	0.71358	0.00000	0.0000	2,795
08/04/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.13400	0.12700	5.22388	0.00000	0.0000	0
08/04/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.59700	1.50900	5.51033	0.00000	0.0000	0
08/04/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.12900	0.14300	10.85271	0.00000	0.0000	0
08/04/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.49200	1.42500	4.49062	0.00000	0.0000	0
08/04/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.12100	0.13500	11.57025	0.00000	0.0000	0
08/04/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.53400	1.46700	4.36767	0.00000	0.0000	0
08/04/2010	£ / R 2010/12/13			Foreign Exchange Future	11.50820	11.59180	0.72644	0.00000	0.0000	58
08/04/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.07850	0.07920	0.89172	0.00000	0.0000	1,364
08/04/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00204	0.00220	7.84314	0.00000	0.0000	0
08/04/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00354	0.00300	15.25424	0.00000	0.0000	0
08/04/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00032	0.00032	0.00000	0.00000	0.0000	0
08/04/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.01182	0.01112	5.92217	0.00000	0.0000	0
08/04/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.00868	0.00933	7.48848	0.00000	0.0000	0
08/04/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00018	0.00013	27.77778	0.00000	0.0000	0
08/04/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.07980	0.08060	1.00251	0.00000	0.0000	0
08/04/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00353	0.00366	3.68272	0.00000	0.0000	0
08/04/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00663	0.00596	10.10558	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14			Foreign Exchange Future	9.80580	9.85590	0.51092	9.87750	9.8600	27,195
08/04/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	2.29500	2.24500	2.17865	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	2.09500	2.04600	2.33890	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	2.19500	2.14500	2.27790	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	9.49400	9.44400	0.52665	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	7.49400	7.44400	0.66720	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	5.49400	5.44400	0.91008	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	3.49400	3.44400	1.43102	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	25
08/04/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	1.49800	1.45000	3.20427	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.05400	0.06800	25.92593	0.00000	0.0000	20
08/04/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.54800	0.51200	6.56934	0.00000	0.0000	271
08/04/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.54500	0.59200	8.62385	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	1.50700	1.55700	3.31785	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	2.50600	2.55600	1.99521	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	9.79400	9.74400	0.51052	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	7.79400	7.74400	0.64152	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	5.79400	5.74400	0.86296	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	3.79400	3.74400	1.31787	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.79600	1.74700	2.72829	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.02500	0.03200	28.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.81900	0.77600	5.25031	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.31100	0.35300	13.50482	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.10500	0.09700	7.61905	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	1.20900	1.25900	4.13565	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	2.20600	2.25600	2.26655	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.89400	9.84400	0.50536	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.89400	7.84400	0.63339	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.89400	5.84400	0.84832	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.89400	3.84400	1.28403	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.89600	1.84600	2.63713	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.01900	0.02500	31.57895	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.91300	0.86900	4.81928	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.24600	0.28600	16.26016	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.14000	0.13000	7.14286	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.11000	1.16000	4.50450	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.10600	2.15600	2.37417	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	9.54400	9.49400	0.52389	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	7.54400	7.49400	0.66278	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.35	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
08/04/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	5.54400	5.49400	0.90188	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	3.54400	3.49400	1.41084	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	1.54800	1.49900	3.16537	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.04700	0.06000	27.65957	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.59100	0.55400	6.26058	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.50300	0.54900	9.14513	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	1.45700	1.50700	3.43171	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	2.45600	2.50600	2.03583	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	9.59400	9.54400	0.52116	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	7.59400	7.54400	0.65841	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	5.59400	5.54400	0.89381	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	3.59400	3.54400	1.39121	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	1.59800	1.54900	3.06633	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.04100	0.05300	29.26829	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.63500	0.59700	5.98425	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.46200	0.50700	9.74026	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.05600	0.05100	8.92857	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	1.40700	1.45800	3.62473	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	2.40600	2.45600	2.07814	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	9.74400	9.69400	0.51314	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	7.74400	7.69400	0.64566	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	5.74400	5.69400	0.87047	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	3.74400	3.69400	1.33547	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	1.74700	1.69700	2.86205	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.02800	0.03600	28.57143	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.77200	0.73000	5.44041	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.34600	0.39000	12.71676	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.09000	0.08400	6.66667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	1.25800	1.30800	3.97456	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	2.25600	2.30600	2.21631	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	9.64400	9.59400	0.51846	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	7.64400	7.59400	0.65411	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	5.64400	5.59400	0.88590	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	3.64400	3.59400	1.37212	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	1.64700	1.59800	2.97511	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.03600	0.04700	30.55556	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.68000	0.64100	5.73529	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.42200	0.46700	10.66351	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	1.35800	1.40800	3.68189	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	2.35600	2.40600	2.12224	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	9.69400	9.64400	0.51578	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	7.69400	7.64400	0.64986	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	5.69400	5.64400	0.87812	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	3.69400	3.64400	1.35355	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	1.69700	1.64800	2.88745	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.03200	0.04100	28.12500	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.72600	0.68500	5.64738	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.38300	0.42800	11.74935	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.07700	0.07200	6.49351	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	1.30800	1.35800	3.82263	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	2.30600	2.35600	2.16826	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	10.04400	9.99400	0.49781	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	8.04400	7.99400	0.62158	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	6.04400	5.99400	0.82727	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	4.04400	3.99400	1.23640	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	2.04500	1.99600	2.39609	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	29
08/04/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	1.05700	1.01100	4.35194	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.16800	0.19900	18.45238	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.21200	0.19300	8.96226	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.96200	1.01200	5.19751	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	1.95600	2.00600	2.55624	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.99400	9.94400	0.50030	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.99400	7.94400	0.62547	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.99400	5.94400	0.83417	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.99400	3.94400	1.25188	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.99600	1.94600	2.50501	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	1.00900	0.96300	4.55897	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.18900	0.22600	19.57672	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.18300	0.17000	7.10383	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.01100	1.06100	4.94560	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.00600	2.05600	2.49252	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	10.09400	10.04400	0.49534	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	8.09400	8.04400	0.61774	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	6.09400	6.04400	0.82048	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	4.09400	4.04400	1.22130	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	1.10500	1.05900	4.16290	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.14900	0.17800	19.46309	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.24300	0.22200	8.64198	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.91400	0.96300	5.36105	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.90	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
08/04/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	1.90600	1.95600	2.62329	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	10.14400	10.09400	0.49290	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	8.14400	8.09400	0.61395	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	6.14400	6.09400	0.81380	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	4.14400	4.09400	1.20656	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	2.14500	2.09500	2.33100	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	1.15400	1.10700	4.07279	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.13200	0.15800	19.69697	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.27600	0.25200	8.69565	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.86600	0.91500	5.65820	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	1.85600	1.90600	2.69397	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.94400	9.89400	0.50282	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.94400	7.89400	0.62941	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.94400	5.89400	0.84118	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.94400	3.89400	1.26775	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.94600	1.89600	2.56937	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.01700	0.02200	29.41176	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.96100	0.91600	4.68262	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.21700	0.25500	17.51152	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.16100	0.14900	7.45342	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.06000	1.11000	4.71698	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.05600	2.10600	2.43191	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	10.19400	10.14400	0.49048	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	8.19400	8.14400	0.61020	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	6.19400	6.14400	0.80723	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	14.00	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
08/04/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	4.19400	4.14400	1.19218	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	1.20300	1.15600	3.90690	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.11600	0.14100	21.55172	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.31000	0.28500	8.06452	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.81800	0.86700	5.99022	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	1.80600	1.85700	2.82392	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	10.34400	10.29400	0.48337	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	8.34400	8.29400	0.59923	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	6.34400	6.29400	0.78815	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	4.34400	4.29400	1.15101	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	2.34500	2.29500	2.13220	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	1.35000	1.30200	3.55556	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.07900	0.09800	24.05063	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.42300	0.39200	7.32861	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.67800	0.72700	7.22714	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	1.65700	1.70700	3.01750	0.00000	0.0000	0
08/04/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/09/13			Foreign Exchange Future	9.96070	10.01180	0.51302	0.00000	0.0000	4,790
08/04/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.04800	0.05600	16.66667	0.00000	0.0000	0
08/04/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.75200	1.70900	2.45434	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13			Foreign Exchange Future	10.11310	10.16700	0.53297	0.00000	0.0000	2,008
08/04/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.08700	10.03300	0.53534	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.08800	8.03400	0.66766	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.09000	6.03600	0.88670	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.11000	4.06000	1.21655	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.08700	0.09700	11.49425	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.17400	2.13000	2.02392	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.17200	0.19100	11.04651	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.25900	1.22400	2.77998	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.39900	0.43600	9.27318	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.48600	0.46900	3.49794	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.99300	1.04600	5.33736	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.08000	0.07900	1.25000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.92700	1.98200	2.85418	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.09700	0.10700	10.30928	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.03400	1.99000	2.16323	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.13700	10.08300	0.53270	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.13800	8.08400	0.66355	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.14000	6.08600	0.87948	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.15800	4.10800	1.20250	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.08400	0.09400	11.90476	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.22100	2.17700	1.98109	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.16600	0.18400	10.84337	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.30300	1.26700	2.76285	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.38100	0.41700	9.44882	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.51800	0.50000	3.47490	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.95400	1.00700	5.55556	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.09100	0.09000	1.09890	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.87900	1.93300	2.87387	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.83700	10.78300	0.49829	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.83700	8.78400	0.59975	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.83900	6.78500	0.78959	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.84700	4.79500	1.07283	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.05100	0.05700	11.76471	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.88800	2.84000	1.66205	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.10300	0.11400	10.67961	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.94000	1.89700	2.21649	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.21000	0.23200	10.47619	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.04700	1.01500	3.05635	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.50600	0.55000	8.69565	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.34300	0.33300	2.91545	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.21200	1.26800	4.62046	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04900	0.05100	4.08163	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.73700	10.68300	0.50293	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.73800	8.68400	0.61799	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.73900	6.68500	0.80131	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.74800	4.69700	1.07414	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.05400	0.06100	12.96296	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.79100	2.74400	1.68398	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.11000	0.12100	10.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.84700	1.80400	2.32810	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.22700	0.25100	10.57269	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.96400	0.93400	3.11203	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.55800	0.60400	8.24373	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.29500	0.28700	2.71186	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.30400	1.36000	4.29448	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04100	0.04300	4.87805	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.88700	9.83300	0.54617	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.88800	7.83400	0.68458	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.89000	5.83700	0.89983	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.91300	3.86300	1.27779	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.10000	0.11000	10.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.98700	1.94300	2.21439	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.20100	0.22300	10.94527	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.08800	1.05600	2.94118	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.48200	0.52500	8.92116	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.36900	0.35800	2.98103	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.16600	1.22200	4.80274	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05300	0.05500	3.77358	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.12400	2.17800	2.54237	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.98700	9.93300	0.54070	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.98800	7.93400	0.67601	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.99000	5.93600	0.90150	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.01200	3.96200	1.24626	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.09400	0.10400	10.63830	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.08100	2.03700	2.11437	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.18600	0.20600	10.75269	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.17300	1.13900	2.89855	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.43700	0.47800	9.38215	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.42400	0.41100	3.06604	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.07500	1.13200	5.30233	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.06200	0.06500	4.83871	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.02500	2.08000	2.71605	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.28700	10.23300	0.52493	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.28800	8.23400	0.65154	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.28900	6.23600	0.84274	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.30500	4.25500	1.16144	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.07500	0.08400	12.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.36200	2.31700	1.90517	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.14900	0.16500	10.73826	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.43600	1.39800	2.64624	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.33400	0.36600	9.58084	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.62100	0.59900	3.54267	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.84100	0.89300	6.18312	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.12800	0.12600	1.56250	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.73300	1.78700	3.11598	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.43700	10.38300	0.51739	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.43800	8.38400	0.63996	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.43900	6.38600	0.82311	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.45300	4.40200	1.14530	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.06700	0.07500	11.94030	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.50400	2.45800	1.83706	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.13400	0.14800	10.44776	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.57100	1.53100	2.54615	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.29300	0.32200	9.89761	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.73000	0.70500	3.42466	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.73700	0.78700	6.78426	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.17400	0.17000	2.29885	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.58800	1.64300	3.46348	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.73700	9.68300	0.55459	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.73800	7.68400	0.69785	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.74100	5.68800	0.92318	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.76600	3.71600	1.32767	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.27200	2.32600	2.37676	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.78700	9.73300	0.55175	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.78800	7.73400	0.69337	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.79100	5.73700	0.93248	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.81500	3.76500	1.31062	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.10600	0.11800	11.32075	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.89300	1.85100	2.21870	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.21800	0.24100	10.55046	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.00500	0.97400	3.08458	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.53200	0.57600	8.27068	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.31900	0.30900	3.13480	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.25800	1.31400	4.45151	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04500	0.04700	4.44444	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.22200	2.27700	2.47525	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.83700	9.78300	0.54895	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.83800	7.78400	0.68895	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.84000	5.78700	0.90753	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.86400	3.81400	1.29400	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.17300	2.22700	2.48504	0.00000	0.0000	0
08/04/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
08/04/2010	AUS / R 2010/06/14			Foreign Exchange Future	6.75570	6.78560	0.44259	0.00000	0.0000	9,652
08/04/2010	AUS / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AUS / R 2010/06/14	14.60	P	Foreign Exchange Future	7.84400	7.81400	0.38246	0.00000	0.0000	0
08/04/2010	AUS / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AUS / R 2010/06/14	12.60	P	Foreign Exchange Future	5.84400	5.81400	0.51335	0.00000	0.0000	0
08/04/2010	AUS / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AUS / R 2010/06/14	10.60	P	Foreign Exchange Future	3.84400	3.81400	0.78044	0.00000	0.0000	0
08/04/2010	AUS / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	AUS / R 2010/06/14	8.60	P	Foreign Exchange Future	1.84500	1.81500	1.62602	0.00000	0.0000	0
08/04/2010	AUS / R 2010/06/14	6.60	C	Foreign Exchange Future	0.22900	0.24600	7.42358	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.07300	0.06000	17.80822	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.15600	1.18600	2.59516	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.15600	2.18600	1.39147	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.15600	3.18600	0.95057	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.15600	4.18600	0.72185	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.79400	7.76400	0.38491	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.79400	5.76400	0.51778	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.79400	3.76400	0.79072	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.79500	1.76500	1.67131	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.26600	0.28400	6.76692	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.06000	0.04800	20.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.20600	1.23600	2.48756	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.20600	2.23600	1.35993	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.20600	3.23600	0.93575	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.20600	4.23600	0.71327	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.74400	7.71400	0.38740	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.74400	5.71400	0.52228	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.74400	3.71400	0.80128	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.74500	1.71500	1.71920	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.30500	0.32500	6.55738	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.25600	1.28600	2.38854	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.25600	2.28600	1.32979	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.25600	3.28600	0.92138	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.25600	4.28600	0.70489	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.16300	0.17500	7.36196	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.10700	0.08900	16.82243	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.09400	8.06400	0.37064	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.09400	6.06400	0.49229	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.09400	4.06400	0.73278	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.09400	2.06400	1.43266	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.09600	0.10200	6.25000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.19000	0.16600	12.63158	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.90800	0.93700	3.19383	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.90600	1.93600	1.57398	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.90600	2.93600	1.03235	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.90600	3.93600	0.76805	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.99400	7.96400	0.37528	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.99400	5.96400	0.50050	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.99400	3.96400	0.75113	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.99400	1.96400	1.50451	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.13400	0.14400	7.46269	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.12800	0.10800	15.62500	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.00700	1.03700	2.97915	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.00600	2.03600	1.49551	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.00600	3.03600	0.99800	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.00600	4.03600	0.74888	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.14400	8.11400	0.36837	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.14400	6.11400	0.48828	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.14400	4.11400	0.72394	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.90	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
08/04/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.14400	2.11400	1.39925	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.08000	0.08600	7.50000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.22400	0.20000	10.71429	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.85900	0.88800	3.37602	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.85600	1.88600	1.61638	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.85600	2.88600	1.05042	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.85600	3.88600	0.77801	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	8.04400	8.01400	0.37295	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	6.04400	6.01400	0.49636	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	4.04400	4.01400	0.74184	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	2.04400	2.01400	1.46771	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.11300	0.12100	7.07965	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.15700	0.13500	14.01274	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	0.95700	0.98700	3.13480	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	1.95600	1.98600	1.53374	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	2.95600	2.98600	1.01488	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	3.95600	3.98600	0.75834	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.89400	7.86400	0.38004	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.89400	5.86400	0.50899	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.89400	3.86400	0.77042	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.89500	1.86500	1.58311	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.19400	0.20900	7.73196	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.08800	0.07300	17.04545	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.10600	1.13600	2.71248	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.10600	2.13600	1.42450	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.10600	3.13600	0.96587	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.10600	4.13600	0.73064	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.39400	8.36400	0.35740	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.39400	6.36400	0.46919	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.39400	4.36400	0.68275	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.39400	2.36400	1.25313	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.42800	0.39900	6.77570	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.61600	0.64400	4.54545	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.60600	1.63600	1.86800	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.60600	2.63600	1.15119	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.60600	3.63600	0.83195	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.34400	8.31400	0.35954	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.34400	6.31400	0.47289	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.34400	4.31400	0.69061	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.34400	2.31400	1.27986	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.38400	0.35600	7.29167	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.66400	0.69200	4.21687	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.65600	1.68600	1.81159	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.65600	2.68600	1.12952	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.65600	3.68600	0.82057	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.24400	8.21400	0.36390	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.24400	6.21400	0.48046	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.24400	4.21400	0.70688	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.00	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
08/04/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.24400	2.21400	1.33690	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.05700	0.06000	5.26316	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.30100	0.27400	8.97010	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.76100	0.78900	3.67937	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.75600	1.78600	1.70843	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.75600	2.78600	1.08853	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.75600	3.78600	0.79872	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.19400	8.16400	0.36612	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.19400	6.16400	0.48434	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.19400	4.16400	0.71531	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.19400	2.16400	1.36737	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.06800	0.07200	5.88235	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.26200	0.23600	9.92366	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.80900	0.83900	3.70828	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.80600	1.83600	1.66113	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.80600	2.83600	1.06914	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.80600	3.83600	0.78823	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.44400	8.41400	0.35528	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.44400	6.41400	0.46555	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.44400	4.41400	0.67507	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.44400	2.41400	1.22750	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.47200	0.44300	6.14407	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.56900	0.59600	4.74517	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.55600	1.58600	1.92802	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.55600	2.58600	1.17371	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.55600	3.58600	0.84364	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.29400	8.26400	0.36171	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.29400	6.26400	0.47664	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.29400	4.26400	0.69865	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.29400	2.26400	1.30776	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.04800	0.05000	4.16667	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.34200	0.31400	8.18713	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.71200	0.74100	4.07303	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.70600	1.73600	1.75850	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.70600	2.73600	1.10865	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.70600	3.73600	0.80950	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.49400	8.46400	0.35319	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.49400	6.46400	0.46196	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.49400	4.46400	0.66756	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.49400	2.46400	1.20289	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.51800	0.48900	5.59846	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.52200	0.54800	4.98084	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.50600	1.53600	1.99203	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.50600	2.53600	1.19713	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.50600	3.53600	0.85568	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.78900	6.82050	0.46399	0.00000	0.0000	4,490
08/04/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.81660	6.84980	0.48705	0.00000	0.0000	300
08/04/2010	CAD/ R 2010/06/14			Foreign Exchange Future	7.32760	7.33100	0.04640	0.00000	0.0000	85
08/04/2010	CAD/ R 2010/06/14	7.30	C	Foreign Exchange Future	0.13600	0.14300	5.14706	0.00000	0.0000	0
08/04/2010	CAD/ R 2010/06/14	7.30	P	Foreign Exchange Future	0.10800	0.11200	3.70370	0.00000	0.0000	0
08/04/2010	CAD/ R 2010/06/14	7.35	C	Foreign Exchange Future	0.11400	0.11500	0.87719	0.00000	0.0000	0
08/04/2010	CAD/ R 2010/06/14	7.35	P	Foreign Exchange Future	0.13600	0.13400	1.47059	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/04/2010	CAD/ R 2010/06/14	7.25	C	Foreign Exchange Future	0.16700	0.17400	4.19162	0.00000	0.0000	0
08/04/2010	CAD/ R 2010/06/14	7.25	P	Foreign Exchange Future	0.08900	0.09300	4.49438	0.00000	0.0000	0
08/04/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.43920	7.44290	0.04974	0.00000	0.0000	0
Future Open Interest										373,181
Option Open Interest										314,763
Total										687,944