



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 07/06/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.74440	7.81950	0.96973	7.84000	7.7623	212,546
07/06/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.65900	0.58400	11.38088	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.40600	8.33100	0.89222	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.40600	6.33100	1.17078	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.59400	3.67000	2.11464	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.45600	8.38100	0.88694	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.45600	6.38100	1.16171	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.54400	3.62000	2.14447	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.55600	8.48100	0.87658	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.85600	8.78100	0.84688	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.05600	8.98100	0.82818	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.05600	6.98100	1.06293	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.05600	2.98100	2.45419	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.00600	8.93100	0.83278	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.00600	6.93100	1.07051	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.00600	2.93100	2.49501	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.99400	2.07000	3.81143	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.99400	3.07000	2.53841	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	8.95600	8.88100	0.83743	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	6.95600	6.88100	1.07821	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.75600	8.68100	0.85656	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.80600	8.73100	0.85169	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.70600	8.63100	0.86147	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.70600	6.63100	1.11840	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.30700	0.37500	22.14984	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.01300	0.00600	53.84615	0.00000	0.0000	100
07/06/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.29400	1.37000	5.87326	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.29400	2.37000	3.31299	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.29400	3.37000	2.30723	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.60600	8.53100	0.87149	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.60600	6.53100	1.13533	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.39400	1.47000	5.45194	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.39400	2.47000	3.17460	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.39400	3.47000	2.23925	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.50600	8.43100	0.88173	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.49700	0.57000	14.68813	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.49400	1.57000	5.08701	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.49400	3.57000	2.17516	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.55600	6.48100	1.14399	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.05600	4.98100	1.48339	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	140
07/06/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.56000	0.48600	13.21429	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.44800	0.52100	16.29464	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	13,500
07/06/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.44400	1.52000	5.26316	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.44400	2.52000	3.10966	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.44400	3.52000	2.20674	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.70800	0.63300	10.59322	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.00600	0.93100	7.45527	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.85600	6.78100	1.09393	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.80600	6.73100	1.10197	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.80600	3.73100	1.97057	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.75600	6.68100	1.11012	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.95700	0.88200	7.83699	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	1.04400	1.12000	7.27969	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	2.04400	2.12000	3.71820	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	3.04400	3.12000	2.49671	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.75800	0.68300	9.89446	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.26300	0.32800	24.71483	0.00000	0.0000	4,900
07/06/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.01900	0.00900	52.63158	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.24400	2.32000	3.38681	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.24400	3.32000	2.34279	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.30600	5.23100	1.41349	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.30600	4.23100	1.74176	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.30600	3.23100	2.26860	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.80700	0.73200	9.29368	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.22200	0.28300	27.47748	0.00000	0.0000	1,430

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.02800	0.01400	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.19400	1.27000	6.36516	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.19400	2.27000	3.46399	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.19400	3.27000	2.37946	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.35600	5.28100	1.40030	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.35600	4.28100	1.72176	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.35600	3.28100	2.23480	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.85700	0.78200	8.75146	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.14400	1.22000	6.64336	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.14400	2.22000	3.54478	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.14400	3.22000	2.41730	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.40600	5.33100	1.38735	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.40600	3.33100	2.20200	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.90700	0.83200	8.26902	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.09400	1.17000	6.94698	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	2.09400	2.17000	3.62942	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	3.09400	3.17000	2.45637	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.55600	5.48100	1.34989	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.55600	4.48100	1.64618	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.55600	3.48100	2.10911	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.05600	0.98100	7.10227	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.06800	0.09800	44.11765	0.00000	0.0000	21,795
07/06/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.12400	0.07900	36.29032	0.00000	0.0000	200
07/06/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.94400	1.02000	8.05085	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.94400	2.02000	3.90947	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.94400	3.02000	2.58152	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.05200	0.07600	46.15385	0.00000	0.0000	450
07/06/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.15800	0.10700	32.27848	0.00000	0.0000	430
07/06/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.89400	0.97000	8.50112	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.89400	1.97000	4.01267	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.89400	2.97000	2.62612	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.65600	5.58100	1.32603	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.65600	3.58100	2.05142	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.15600	1.08100	6.48789	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.04000	0.05800	45.00000	0.00000	0.0000	55
07/06/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.19600	0.13900	29.08163	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.84400	0.92000	9.00474	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.84400	1.92000	4.12148	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.84400	2.92000	2.67229	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.75600	5.68100	1.30299	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.75600	3.68100	1.99681	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	5.95600	5.88100	1.25923	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	4.95600	4.88100	1.51332	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	3.95600	3.88100	1.89585	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	2.95600	2.88100	2.53721	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	5.90600	5.83100	1.26990	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	4.90600	4.83100	1.52874	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	3.90600	3.83100	1.92012	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.59500	0.67000	12.60504	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.59400	1.67000	4.76788	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.59400	2.67000	2.92984	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.85600	5.78100	1.28074	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.85600	3.78100	1.94502	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.85600	2.78100	2.62605	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.35600	1.28100	5.53097	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.01300	0.01800	38.46154	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.36900	0.29900	18.97019	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.64500	0.72000	11.62791	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	200
07/06/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.64400	1.72000	4.62287	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.64400	2.72000	2.87443	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.70600	5.63100	1.31441	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.70600	3.63100	2.02375	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.03000	0.04400	46.66667	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.23600	0.17500	25.84746	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.79400	0.87000	9.57179	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.79400	1.87000	4.23634	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.79400	2.87000	2.72011	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.60600	5.53100	1.33785	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.60600	4.53100	1.62831	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.60600	3.53100	2.07987	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.20600	1.13100	6.21891	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.10600	1.03100	6.78119	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.25600	5.18100	1.42694	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.25600	4.18100	1.76222	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.25600	1.18100	5.97134	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.74500	0.82000	10.06711	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.74400	1.82000	4.35780	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.45600	5.38100	1.37463	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.45600	3.38100	2.17014	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,795
07/06/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.45600	1.38100	5.15110	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.54600	0.62000	13.55311	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	10,000
07/06/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.54400	1.62000	4.92228	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.54400	2.62000	2.98742	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.10600	4.03100	1.82660	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.50600	1.43100	4.98008	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.30600	1.23100	5.74273	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.40000	0.47200	18.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.75600	7.68100	0.96699	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.25600	6.18100	1.19885	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.75600	4.68100	1.57696	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.25600	3.18100	2.30344	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.24400	1.32000	6.10932	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.74400	2.82000	2.76968	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.24400	4.32000	1.79076	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.00600	7.93100	0.93680	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.50600	6.43100	1.15278	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.50600	3.43100	2.13919	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.51200	0.43800	14.45313	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.99400	1.07000	7.64588	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.49400	2.57000	3.04731	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.99400	4.07000	1.90285	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.55600	1.48100	4.82005	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.18300	0.24000	31.14754	0.00000	0.0000	6,350
07/06/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.03900	0.02100	46.15385	0.00000	0.0000	130
07/06/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.50600	4.43100	1.66445	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,978
07/06/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.15600	4.08100	1.80462	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,978
07/06/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.40600	1.33100	5.33428	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.60600	1.53100	4.66999	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.14700	0.19900	35.37415	0.00000	0.0000	100
07/06/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.05300	0.03000	43.39623	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.45600	4.38100	1.68312	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.85600	1.78100	4.04095	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.75600	1.68100	4.27107	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.11500	0.16100	40.00000	0.00000	0.0000	13,500
07/06/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.07100	0.04200	40.84507	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	1.90600	1.83100	3.93494	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.80600	1.73100	4.15282	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.70600	1.63100	4.39625	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.08700	0.12700	45.97701	0.00000	0.0000	33
07/06/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.09300	0.05800	37.63441	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.80600	4.73100	1.56055	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.41600	0.34500	17.06731	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.00600	4.93100	1.49820	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	2.90600	2.83100	2.58087	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.80600	2.73100	2.67284	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.70600	2.63100	2.77162	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	1,900
07/06/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.60900	0.53500	12.15107	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.85600	4.78100	1.54448	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.75600	2.68100	2.72134	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.65600	2.58100	2.82380	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	135
07/06/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.46300	0.39100	15.55076	0.00000	0.0000	6
07/06/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.70600	4.63100	1.59371	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.60600	2.53100	2.87797	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.50600	2.43100	2.99282	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.40600	2.33100	3.11721	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.30600	2.23100	3.25239	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.20600	2.13100	3.39982	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.10600	2.03100	3.56125	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.00600	1.93100	3.73878	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.01700	0.02500	47.05882	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.32300	0.25600	20.74303	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	26,596
07/06/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.40600	4.33100	1.70222	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	26,596
07/06/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.65600	1.58100	4.52899	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.65600	4.58100	1.61082	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.55600	2.48100	2.93427	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.45600	2.38100	3.05375	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.35600	2.28100	3.18336	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.15600	2.08100	3.47866	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.05600	1.98100	3.64786	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	1.95600	1.88100	3.83436	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.02300	0.03300	43.47826	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.27900	0.21400	23.29749	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.25600	2.18100	3.32447	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	7.95600	7.88100	0.94268	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	4.04400	4.12000	1.87933	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.00600	5.93100	1.24875	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.00600	3.93100	1.87219	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.05600	7.98100	0.93098	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.05600	5.98100	1.23844	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.05600	3.98100	1.84911	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.94400	4.02000	1.92698	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.20600	8.13100	0.91397	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.20600	6.13100	1.20851	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.20600	4.13100	1.78317	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.79400	3.87000	2.00316	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.10600	8.03100	0.92524	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.10600	6.03100	1.22830	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.89400	3.97000	1.95172	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.75600	9.68100	0.76876	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.15600	8.08100	0.91957	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.15600	6.08100	1.21832	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.84400	3.92000	1.97711	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.25600	8.18100	0.90843	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.74400	3.82000	2.02991	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.30600	8.23100	0.90296	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.30600	6.23100	1.18934	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.69500	0.77000	10.79137	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	6,000
07/06/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.69400	1.77000	4.48642	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.69400	2.77000	2.82108	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.69400	3.77000	2.05739	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.85600	7.78100	0.95468	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.14400	4.22000	1.83398	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	7.90600	7.83100	0.94865	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	4.09400	4.17000	1.85638	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.35600	8.28100	0.89756	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.35600	6.28100	1.17999	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.64400	3.72000	2.08562	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.35300	0.42300	19.83003	0.00000	0.0000	0
07/06/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	100
07/06/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.86200	7.93970	0.98830	7.96000	7.9000	53,981
07/06/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	7.98800	7.91000	0.97646	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	5.98800	5.91000	1.30261	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	3.98900	3.91200	1.93031	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.03400	0.04000	17.64706	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.02200	1.95000	3.56083	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.02700	1.10600	7.69231	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	2.01400	2.09200	3.87289	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	3.01200	3.09000	2.58964	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	4.01200	4.09000	1.94417	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.93800	7.86000	0.98262	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.93800	5.86000	1.31357	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.93900	3.86200	1.95481	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	1.97300	1.90200	3.59858	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.33400	0.39000	16.76647	0.00000	0.0000	2,000
07/06/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.27200	0.25000	8.08824	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.07500	1.15400	7.34884	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.06400	2.14100	3.73062	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.06200	3.14000	2.54735	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.06200	4.14000	1.92024	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.31000	0.36500	17.74194	0.00000	0.0000	509
07/06/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.29800	0.27500	7.71812	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.03800	7.96000	0.97039	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.03800	5.96000	1.29182	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.03900	3.96100	1.93117	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.07000	1.99900	3.42995	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.29100	0.34100	17.18213	0.00000	0.0000	2,771
07/06/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.32900	0.30100	8.51064	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.98000	1.05800	7.95918	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.96400	2.04200	3.97149	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.96200	3.04000	2.63336	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.96200	4.04000	1.96870	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.08800	8.01000	0.96439	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.08800	6.01000	1.28121	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.08900	4.01100	1.90756	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.02900	0.03700	27.58621	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.11700	2.04700	3.30657	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.27200	0.31900	17.27941	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.36000	0.32900	8.61111	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.93500	1.01000	8.02139	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.91400	1.99200	4.07524	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.91200	2.99000	2.67857	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.91200	3.99000	1.99387	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.18800	8.11000	0.95261	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.18800	6.11000	1.26050	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.18900	4.11100	1.86202	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.02500	0.03200	28.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.21300	2.14200	3.20831	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.23800	0.28100	18.06723	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.42600	0.39100	8.21596	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.84600	0.92000	8.74704	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.81500	1.89300	4.29752	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.81200	2.89000	2.77383	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.81200	3.89000	2.04617	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.23800	8.16000	0.94683	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.23800	6.16000	1.25040	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.23900	4.16100	1.84006	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.02300	0.03000	30.43478	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.26100	2.19000	3.14020	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.22300	0.26400	18.38565	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.46100	0.42400	8.02603	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.80300	0.87700	9.21544	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.76500	1.84300	4.41926	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.76200	2.84000	2.82404	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.76200	3.84000	2.07337	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.28800	8.21000	0.94112	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.28800	6.21000	1.24046	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.28900	4.21100	1.81861	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.02100	0.02800	33.33333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.30900	2.23800	3.07492	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.20900	0.24800	18.66029	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.49700	0.45800	7.84708	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.76200	0.83400	9.44882	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.71600	1.79300	4.48718	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.71200	2.79000	2.87611	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.71200	3.79000	2.10129	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.43800	8.36000	0.92439	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.43800	6.36000	1.21156	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.43900	4.36100	1.75715	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.01700	0.02200	29.41176	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.45500	2.38200	2.97352	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.64300	0.71200	10.73095	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.08100	0.07200	11.11111	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.56700	1.64500	4.97766	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.56200	2.64000	3.04450	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.56200	3.64000	2.18978	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.38800	8.31000	0.92990	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.38800	6.31000	1.22104	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.38900	4.31100	1.77717	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.01800	0.02400	33.33333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.40600	2.33400	2.99252	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.18400	0.21900	19.02174	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.57200	0.52900	7.51748	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.68100	0.75200	10.42584	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.61600	1.69400	4.82673	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.61200	2.69000	2.98622	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.61200	3.69000	2.15947	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.53800	8.46000	0.91356	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.53800	6.46000	1.19303	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.53900	4.46100	1.71844	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.01400	0.01900	35.71429	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.55200	2.47900	2.86050	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.15200	0.18200	19.73684	0.00000	0.0000	585
07/06/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.69000	0.64200	6.95652	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.57000	0.63700	11.75439	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10800	0.09700	10.18519	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.46800	1.54600	5.31335	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.46300	2.54000	3.12627	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.46200	3.54000	2.25303	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.17200	0.20600	19.76744	0.00000	0.0000	1,000
07/06/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.61000	0.56600	7.21311	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.83800	7.76000	0.99515	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.83800	5.76000	1.33607	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.83900	3.76200	2.00573	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.87600	1.80600	3.73134	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.38400	0.44300	15.36458	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.22200	0.20300	8.55856	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.17300	1.25100	6.64962	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.16300	2.24100	3.60610	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.16200	3.24000	2.46679	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.16200	4.24000	1.87410	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.88800	7.81000	0.98884	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.88800	5.81000	1.32473	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.88900	3.81200	1.97994	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.03700	0.04400	18.91892	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.92500	1.85400	3.68831	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.35800	0.41600	16.20112	0.00000	0.0000	1,200
07/06/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.24600	0.22600	8.13008	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.12400	1.20300	7.02847	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.11400	2.19100	3.64238	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.11200	3.19000	2.50643	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.11200	4.19000	1.89689	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.13800	8.06000	0.95847	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.13800	6.06000	1.27077	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.13900	4.06100	1.88451	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.02700	0.03500	29.62963	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.16500	2.09500	3.23326	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.25500	0.29900	17.25490	0.00000	0.0000	500
07/06/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.39300	0.35900	8.65140	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.89000	0.96500	8.42697	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.86500	1.94200	4.12869	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.86200	2.94000	2.72537	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.86200	3.94000	2.01968	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.33800	8.26000	0.93548	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.33800	6.26000	1.23067	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.33900	4.26100	1.79765	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.35800	2.28500	3.09584	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.19600	0.23300	18.87755	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.53400	0.49300	7.67790	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.72100	0.79200	9.84743	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05900	0.05200	11.86441	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.66600	1.74400	4.68187	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.66200	2.74000	2.93013	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.66200	3.74000	2.12998	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.48800	8.41000	0.91894	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.48800	6.41000	1.20222	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.48900	4.41100	1.73758	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.50300	2.43000	2.91650	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.16200	0.19300	19.13580	0.00000	0.0000	3,000
07/06/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.65000	0.60300	7.23077	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.60600	0.67400	11.22112	0.00000	0.0000	1,500
07/06/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.09400	0.08400	10.63830	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.51700	1.59500	5.14173	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.51300	2.59000	3.06407	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.51200	3.59000	2.22096	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.05500	0.06700	21.81818	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.49300	1.42700	4.42063	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.06400	0.07800	21.87500	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.35200	1.28800	4.73373	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.81400	0.76200	6.38821	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.12600	0.15200	20.63492	0.00000	0.0000	500

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.94400	0.88700	6.03814	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.10600	0.12700	19.81132	0.00000	0.0000	3,000
07/06/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.06800	0.08200	20.58824	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.30600	1.24200	4.90046	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.07500	0.09100	21.33333	0.00000	0.0000	500
07/06/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.21300	1.15100	5.11129	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.11900	0.14300	20.16807	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.85700	0.80300	6.30105	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.17900	0.16300	8.93855	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.44100	0.50300	14.05896	0.00000	0.0000	100
07/06/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.41200	0.47200	14.56311	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.20000	0.18200	9.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.77200	0.72100	6.60622	0.00000	0.0000	0
07/06/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.13400	0.16100	20.14925	0.00000	0.0000	500
07/06/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.97410	8.05370	0.99823	8.05000	8.0500	9,137
07/06/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.97700	7.89700	1.00288	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.98400	5.90600	1.30348	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.00600	3.93100	1.87219	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.09700	0.11300	16.49485	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.07300	2.00900	3.08731	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.44100	0.50100	13.60544	0.00000	0.0000	1,000
07/06/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.41700	0.39700	4.79616	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.08000	1.16100	7.50000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05600	0.05700	1.78571	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.03200	2.11100	3.88780	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.02600	3.10500	2.61071	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.02400	4.10400	1.98807	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.26000	0.30000	15.38462	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.83600	0.79600	4.78469	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.02700	7.94700	0.99664	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.03300	5.95600	1.27631	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.02900	0.03400	17.24138	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.05500	3.98000	1.84957	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09400	0.10900	15.95745	0.00000	0.0000	300
07/06/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.12000	2.05500	3.06604	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.03800	1.11600	7.51445	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.98300	2.06100	3.93343	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.97600	3.05500	2.65457	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.97400	4.05400	2.01309	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.07700	7.99700	0.99047	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.08300	6.00500	1.28226	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.02800	0.03400	21.42857	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.10400	4.03000	1.80312	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.09100	0.10600	16.48352	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.16700	2.10200	2.99954	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.40300	0.45700	13.39950	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.47900	0.45300	5.42797	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.99700	1.07300	7.62287	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07300	0.06900	5.47945	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.93400	2.01200	4.03309	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.92600	3.00600	2.73411	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.92400	4.00400	2.03874	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.12700	8.04700	0.98437	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.13200	6.05500	1.25571	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.15300	4.07800	1.80592	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.08700	0.10300	18.39080	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.21300	2.14900	2.89200	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.38500	0.43800	13.76623	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.51100	0.48400	5.28376	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.95800	1.03200	7.72443	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.08400	0.07800	7.14286	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.88500	1.96300	4.13793	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.87600	2.95600	2.78164	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.87400	3.95400	2.06505	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.42100	0.47800	13.53919	0.00000	0.0000	1,570
07/06/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.44700	0.42400	5.14541	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.17700	8.09700	0.97835	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.18200	6.10400	1.26173	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.02600	0.03100	19.23077	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.20200	4.12700	1.78486	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.08400	0.09900	17.85714	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.26000	2.19500	2.87611	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.36800	0.42000	14.13043	0.00000	0.0000	4,400
07/06/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.54400	0.51600	5.14706	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.91900	0.99300	8.05223	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09500	0.08900	6.31579	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.83600	1.91400	4.24837	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.82600	2.90600	2.83086	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.82400	3.90400	2.09205	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.22700	8.14700	0.97241	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.23200	6.15400	1.25160	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.25100	4.17600	1.76429	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.08200	0.09600	17.07317	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.30800	2.24200	2.85962	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.35200	0.40200	14.20455	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.57800	0.54800	5.19031	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.88100	0.95500	8.39955	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.10700	0.10100	5.60748	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.78700	1.86500	4.36486	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.77600	2.85600	2.88184	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.77400	3.85400	2.11977	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.27700	8.19700	0.96653	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.28100	6.20300	1.24184	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.02400	0.02900	20.83333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.30000	4.22500	1.74419	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.07900	0.09300	17.72152	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.35500	2.28900	2.80255	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.33700	0.38500	14.24332	0.00000	0.0000	1,000
07/06/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.61300	0.58100	5.22023	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.84500	0.91700	8.52071	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.12100	0.11300	6.61157	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.73800	1.81700	4.54545	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.72700	2.80600	2.89696	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.72500	3.80400	2.12081	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.47600	8.39700	0.93204	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.48000	6.40200	1.20370	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.49700	4.42100	1.69002	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.06900	0.08100	17.39130	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.54500	2.47700	2.67191	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.28300	0.32600	15.19435	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.75900	0.72200	4.87484	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.70800	0.77800	9.88701	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.18400	0.17400	5.43478	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.54500	1.62400	5.11327	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.52800	2.60700	3.12500	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.52500	3.60400	2.24113	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.42600	8.34700	0.93757	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.43100	6.35200	1.22842	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.44800	4.37200	1.70863	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.07100	0.08400	18.30986	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.49700	2.43000	2.68322	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.29600	0.34000	14.86486	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.72200	0.68600	4.98615	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.74100	0.81100	9.44669	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.16700	0.15700	5.98802	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.59300	1.67200	4.95920	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.57700	2.65700	3.10438	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.57500	3.65400	2.20979	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.25000	0.28900	15.60000	0.00000	0.0000	1,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.87600	0.83500	4.68037	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.52600	8.44700	0.92658	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.53000	6.45200	1.19449	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.54600	4.47100	1.64980	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.06700	0.07900	17.91045	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.59300	2.52500	2.62245	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.27200	0.31300	15.07353	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.79800	0.75900	4.88722	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.67600	0.74500	10.20710	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.20200	0.19100	5.44554	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.49800	1.57700	5.27370	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.47800	2.55700	3.18805	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.47500	3.55400	2.27338	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.32300	0.37000	14.55108	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.64900	0.61600	5.08475	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.87700	7.79700	1.01562	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.88400	5.80600	1.32563	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.90700	3.83300	1.89404	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.10300	0.11900	15.53398	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	1.97900	1.91500	3.23396	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.48600	0.54800	12.75720	0.00000	0.0000	10
07/06/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.36200	0.34400	4.97238	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.17000	1.25100	6.92308	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04600	0.04700	2.17391	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.13100	2.21000	3.70718	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.12500	3.20500	2.56000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.12400	4.20400	1.93986	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.92700	7.84700	1.00921	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.93400	5.85600	1.31446	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03100	0.03600	16.12903	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.95700	3.88200	1.89538	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.10000	0.11600	16.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.02600	1.96200	3.15893	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.46300	0.52400	13.17495	0.00000	0.0000	500
07/06/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.38900	0.37000	4.88432	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.12500	1.20600	7.20000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05100	0.05200	1.96078	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.08100	2.16000	3.79625	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.07600	3.15500	2.56827	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.07400	4.15400	1.96367	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.32700	8.24700	0.96073	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.33100	6.25300	1.23203	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.02300	0.02800	21.73913	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.34900	4.27400	1.72453	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.07600	0.09000	18.42105	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.40200	2.33600	2.74771	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.80900	0.88100	8.89988	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.13500	0.12700	5.92593	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.69000	1.76800	4.61538	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.67700	2.75600	2.95106	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.67500	3.75400	2.14966	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.37600	8.29700	0.94317	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.38100	6.30300	1.22238	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.39800	4.32300	1.70532	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.07400	0.08700	17.56757	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.45000	2.38300	2.73469	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.30900	0.35400	14.56311	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.68500	0.65000	5.10949	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.77400	0.84500	9.17313	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.15000	0.14100	6.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.64200	1.72000	4.75030	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.62700	2.70700	3.04530	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.62500	3.70400	2.17931	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.07800	6.99900	1.11613	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.09000	5.01300	1.51277	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.04800	0.05600	16.66667	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.12400	3.05200	2.30474	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.17500	0.20400	16.57143	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.25100	1.20000	4.07674	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.92400	5.00400	1.62470	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.29500	1.24200	4.09266	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.16900	0.19600	15.97633	0.00000	0.0000	500
07/06/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.12800	0.14900	16.40625	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.65400	1.59500	3.56711	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.15700	0.18300	16.56051	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.38300	1.32900	3.90456	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.12400	0.14400	16.12903	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.70000	1.64000	3.52941	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.51000	0.57300	12.35294	0.00000	0.0000	0
07/06/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.33600	0.31900	5.05952	0.00000	0.0000	0
07/06/2010	\$ / R 2011/03/14			Foreign Exchange Future	8.08560	8.16660	1.00178	0.00000	0.0000	0
07/06/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.56700	0.63100	11.28748	0.00000	0.0000	0
07/06/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.48100	0.46400	3.53430	0.00000	0.0000	0
07/06/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.54500	0.60900	11.74312	0.00000	0.0000	340
07/06/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.50900	0.49200	3.33988	0.00000	0.0000	0
07/06/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.58900	0.65400	11.03565	0.00000	0.0000	0
07/06/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.45300	0.43700	3.53201	0.00000	0.0000	0
07/06/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.81200	0.78100	3.81773	0.00000	0.0000	0
07/06/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.39800	0.44800	12.56281	0.00000	0.0000	30,000
07/06/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.54300	2.48000	2.47739	0.00000	0.0000	0
07/06/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.12900	0.14700	13.95349	0.00000	0.0000	30,000
07/06/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.19800	8.28000	1.00024	0.00000	0.0000	900
07/06/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.99300	1.06800	7.55287	0.00000	0.0000	0
07/06/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.24500	0.23800	2.85714	0.00000	0.0000	0
07/06/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.96300	1.03700	7.68432	0.00000	0.0000	0
07/06/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.26500	0.25700	3.01887	0.00000	0.0000	0
07/06/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	1.02400	1.10000	7.42188	0.00000	0.0000	0
07/06/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.22600	0.22000	2.65487	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14			Foreign Exchange Future	11.27140	11.33740	0.58555	11.31600	11.2785	30,698
07/06/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.77900	10.71300	0.61230	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.77900	8.71300	0.75179	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	11.07900	11.01300	0.59572	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	9.07900	9.01300	0.72695	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.57900	10.51300	0.62388	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.57900	8.51300	0.76932	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.57900	6.51300	1.00319	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.57900	4.51300	1.44136	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.42900	10.36300	0.63285	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.42900	8.36300	0.78301	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.42900	6.36300	1.02660	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.42900	4.36300	1.49018	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	10.32900	10.26300	0.63898	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.32900	8.26300	0.79241	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.32900	2.26300	2.83383	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.33000	1.26400	4.96241	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.67700	0.74000	9.30576	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.67100	1.73700	3.94973	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	10.12900	10.06300	0.65159	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.12900	8.06300	0.81191	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	10.17900	10.11300	0.64839	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.17900	8.11300	0.80694	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	8,032
07/06/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	1.18000	1.11400	5.59322	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.05400	0.06900	27.77778	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.23300	0.18200	21.88841	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.82400	0.88900	7.88835	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.82100	1.88700	3.62438	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.62900	10.56300	0.62094	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.62900	6.56300	0.99563	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.62900	4.56300	1.42579	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.82900	10.76300	0.60947	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.82900	8.76300	0.74754	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.82900	6.76300	0.96647	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	10.97900	10.91300	0.60115	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	8.97900	8.91300	0.73505	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.98100	0.91600	6.62589	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.12100	0.16300	34.71074	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.10000	0.07600	24.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.02300	1.08800	6.35386	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	11.02900	10.96300	0.59842	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	9.02900	8.96300	0.73098	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.09900	0.13200	33.33333	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.12800	0.09500	25.78125	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.97300	1.03800	6.68037	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.92900	10.86300	0.60390	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.92900	8.86300	0.73916	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.92900	2.86300	2.25333	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.92900	1.86300	3.42146	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.93200	0.86600	7.08155	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.15200	0.19800	30.26316	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.08100	0.06100	24.69136	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	1.07200	1.13800	6.15672	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.87900	10.81300	0.60667	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.87900	6.81300	0.95944	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.87900	4.81300	1.35274	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.72900	10.66300	0.61516	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.72900	8.66300	0.75610	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.67900	10.61300	0.61804	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.67900	8.61300	0.76046	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.67900	6.61300	0.98817	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.67900	4.61300	1.41056	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.52900	10.46300	0.62684	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.52900	8.46300	0.77383	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.52900	6.46300	1.01087	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.52900	4.46300	1.45728	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.54200	0.47900	11.62362	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.48500	0.54600	12.57732	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.47100	1.53700	4.48674	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.47900	10.41300	0.62983	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.47900	8.41300	0.77839	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	10.37900	10.31300	0.63590	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	8.37900	8.31300	0.78768	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.37900	2.31300	2.77427	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.40200	0.34200	14.92537	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.62800	0.69100	10.03185	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	10.27900	10.21300	0.64209	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.27900	8.21300	0.79720	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.77900	6.71300	0.97359	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.77900	5.71300	1.14207	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.77900	4.71300	1.38104	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.77900	3.71300	1.74649	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.27900	2.21300	2.89601	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.28000	1.21400	5.15625	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.03500	0.04500	28.57143	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.31400	0.25800	17.83439	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.72600	0.79000	8.81543	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.72100	1.78700	3.83498	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.97900	2.91300	2.21551	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	7.32900	7.26300	0.90053	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	5.32900	5.26300	1.23851	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.32900	4.26300	1.52460	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.83300	0.76800	7.80312	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.22400	0.27600	23.21429	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.05300	0.03900	26.41509	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	7.22900	7.16300	0.91299	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.72900	1.66300	3.81724	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.73500	0.67000	8.84354	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.30500	0.36100	18.36066	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.03400	0.02400	29.41176	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.27200	1.33700	5.11006	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.92900	6.86300	0.95252	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.92900	5.86300	1.11317	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.92900	4.86300	1.33901	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.92900	3.86300	1.67982	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.42900	2.36300	2.71717	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.43000	1.36400	4.61538	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.44800	0.38700	13.61607	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.58000	0.64200	10.68966	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.57100	1.63700	4.20115	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.58900	0.52600	10.69610	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.43900	0.49800	13.43964	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.42100	1.48700	4.64462	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	6.37900	6.31300	1.03464	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	5.37900	5.31300	1.22699	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.87900	1.81300	3.51251	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.88200	0.81700	7.36961	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.12200	1.18800	5.88235	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	7.27900	7.21300	0.90672	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	5.27900	5.21300	1.25024	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.27900	4.21300	1.54242	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.77900	2.71300	2.37496	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.77900	1.71300	3.70995	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	28
07/06/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.78400	0.71900	8.29082	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.26400	0.31700	20.07576	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.04300	0.03000	30.23256	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.22200	1.28800	5.40098	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	7.17900	7.11300	0.91935	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.17900	6.11300	1.06813	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	5.17900	5.11300	1.27438	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.17900	4.11300	1.57933	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.67900	1.61300	3.93091	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.68600	0.62200	9.32945	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.34800	0.40600	16.66667	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.32100	1.38700	4.99621	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.62900	1.56300	4.05157	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.63700	0.57300	10.04710	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.37100	1.43700	4.81400	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	6.97900	6.91300	0.94569	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	5.97900	5.91300	1.10386	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	4.97900	4.91300	1.32557	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	3.97900	3.91300	1.65871	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.48000	1.41400	4.45946	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.49400	0.43200	12.55061	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.53200	0.59400	11.65414	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.52100	1.58700	4.33925	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.47900	2.41300	2.66236	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.72900	6.66300	0.98083	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.72900	5.66300	1.15203	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.72900	4.66300	1.39564	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.72900	3.66300	1.76991	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.17900	2.11300	3.02891	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.47900	6.41300	1.01868	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.47900	5.41300	1.20460	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.47900	4.41300	1.47354	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.47900	3.41300	1.89710	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.97900	1.91300	3.33502	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.27900	6.21300	1.05112	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.08100	0.10300	27.16049	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.16000	0.11600	27.50000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.92300	0.98800	7.04225	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.92100	1.98700	3.43571	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.12900	6.06300	1.07685	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	5.12900	5.06300	1.28680	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	8,032
07/06/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	3.12900	3.06300	2.10930	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.06600	0.08400	27.27273	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.19500	0.14700	24.61538	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.87400	0.93800	7.32265	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	5.22900	5.16300	1.26219	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.22900	4.16300	1.56065	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	3.22900	3.16300	2.04398	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.22900	2.16300	2.96097	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	1.23000	1.16400	5.36585	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.04400	0.05600	27.27273	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.27300	0.21900	19.78022	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.77500	0.83900	8.25806	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.77100	1.83700	3.72671	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.62900	8.56300	0.76486	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	7.12900	7.06300	0.92580	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.62900	5.56300	1.17250	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.12900	4.06300	1.59845	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.62900	2.56300	2.51046	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	1.13000	1.06500	5.75221	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.39300	0.45200	15.01272	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.87100	1.93700	3.52753	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.37100	3.43700	1.95788	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.72900	2.66300	2.41847	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.87900	8.81300	0.74333	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	7.37900	7.31300	0.89443	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.87900	5.81300	1.12264	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	4.37900	4.31300	1.50719	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.87900	2.81300	2.29246	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.38000	1.31400	4.78261	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.18700	0.23600	26.20321	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.06600	0.04900	25.75758	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	1.62100	1.68700	4.07156	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.12100	3.18700	2.11471	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	9.32900	9.26300	0.70747	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.82900	7.76300	0.84302	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.32900	6.26300	1.04282	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.82900	4.76300	1.36674	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	3.32900	3.26300	1.98258	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.82900	1.76300	3.60853	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.02900	0.03600	24.13793	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.35800	0.29900	16.48045	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.17200	1.23800	5.63140	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.67100	2.73700	2.47098	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	7.02900	6.96300	0.93897	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.02900	5.96300	1.09471	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	5.02900	4.96300	1.31239	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.02900	3.96300	1.63812	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	3.02900	2.96300	2.17894	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.52900	2.46300	2.60973	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.02900	1.96300	3.25283	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.52900	1.46400	4.25114	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	1.03100	0.96500	6.40155	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.82900	2.76300	2.33298	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	7.07900	7.01300	0.93234	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.07900	6.01300	1.08570	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	5.07900	5.01300	1.29947	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.07900	4.01300	1.61804	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.57900	2.51300	2.55913	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.07900	2.01300	3.17460	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.57900	1.51300	4.17986	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	1.08100	1.01500	6.10546	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.67900	2.61300	2.46361	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,194
07/06/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.22900	6.16300	1.05956	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,194
07/06/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.12900	2.06300	3.10005	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	3.07900	3.01300	2.14355	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.52900	9.46300	0.69262	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.52900	7.46300	0.87661	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.52900	5.46300	1.19371	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.52900	3.46300	1.87022	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.47100	2.53700	2.67098	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.42900	9.36300	0.69997	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.42900	7.36300	0.88841	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.42900	5.36300	1.21569	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.42900	3.36300	1.92476	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.57100	2.63700	2.56709	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.47900	9.41300	0.69628	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.47900	7.41300	0.88247	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.52100	2.58700	2.61801	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.72900	9.66300	0.67838	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.72900	7.66300	0.85393	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.27100	2.33700	2.90621	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.82900	9.76300	0.67148	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.82900	5.76300	1.13227	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.82900	3.76300	1.72369	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.17100	2.23700	3.04007	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.77900	9.71300	0.67492	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.77900	7.71300	0.84844	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.22100	2.28700	2.97163	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.87900	9.81300	0.66808	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.87900	7.81300	0.83767	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.87900	3.81300	1.70147	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.12100	2.18700	3.11174	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	10.02900	9.96300	0.65809	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.02900	7.96300	0.82202	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.97100	2.03700	3.34855	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	10.07900	10.01300	0.65483	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.07900	8.01300	0.81693	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	9.97900	9.91300	0.66139	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	7.97900	7.91300	0.82717	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	2.02100	2.08700	3.26571	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	9.27900	9.21300	0.71128	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	3.27900	3.21300	2.01281	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.72100	2.78700	2.42558	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	2.07100	2.13700	3.18687	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.07100	3.13700	2.14914	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.22100	3.28700	2.04905	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	3.02100	3.08700	2.18471	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.57900	9.51300	0.68901	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.57900	7.51300	0.87083	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.57900	5.51300	1.18301	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.57900	3.51300	1.84409	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.42100	2.48700	2.72615	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	9.37900	9.31300	0.70370	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.37900	3.31300	1.95324	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	2.62100	2.68700	2.51812	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.92100	2.98700	2.25950	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	9.12900	9.06300	0.72297	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.87100	2.93700	2.29885	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.62900	9.56300	0.68543	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.62900	7.56300	0.86512	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.62900	3.56300	1.81868	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.37100	2.43700	2.78364	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	10.22900	10.16300	0.64522	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.22900	8.16300	0.80204	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.67900	9.61300	0.68189	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.67900	7.61300	0.85949	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.67900	5.61300	1.16218	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.67900	3.61300	1.79397	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.32100	2.38700	2.84360	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.92900	9.86300	0.66472	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.92900	7.86300	0.83239	0.00000	0.0000	0
07/06/2010	£ / R 2010/09/13			Foreign Exchange Future	11.44430	11.51370	0.60642	11.47250	11.4495	4,274
07/06/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.11400	0.13600	19.29825	0.00000	0.0000	0
07/06/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.47000	1.42200	3.26531	0.00000	0.0000	0
07/06/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.12400	0.14800	19.35484	0.00000	0.0000	0
07/06/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.38000	1.33400	3.33333	0.00000	0.0000	0
07/06/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.11900	0.14200	19.32773	0.00000	0.0000	0
07/06/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.42500	1.37800	3.29825	0.00000	0.0000	0
07/06/2010	£ / R 2010/12/13			Foreign Exchange Future	11.60890	11.68140	0.62452	11.64300	11.6430	773
07/06/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.48600	0.53600	10.28807	0.00000	0.0000	0
07/06/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.77700	0.75500	2.83140	0.00000	0.0000	0
07/06/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.74300	0.72200	2.82638	0.00000	0.0000	0
07/06/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.50200	0.55300	10.15936	0.00000	0.0000	50
07/06/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08420	0.08520	1.18765	0.00000	0.0000	0
07/06/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00437	0.00526	20.36613	0.00000	0.0000	0
07/06/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00017	0.00006	64.70588	0.00000	0.0000	0
07/06/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00016	0.00011	31.25000	0.00000	0.0000	0
07/06/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00596	0.00491	17.61745	0.00000	0.0000	0
07/06/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01420	0.01520	7.04225	0.00000	0.0000	0
07/06/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08560	0.08670	1.28505	0.00000	0.0000	60
07/06/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00545	0.00594	8.99083	0.00000	0.0000	0
07/06/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00275	0.00214	22.18182	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14			Foreign Exchange Future	9.32720	9.32850	0.01394	9.37100	9.3311	22,510
07/06/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	2.77300	2.77200	0.03606	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	2.57300	2.57200	0.03887	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	2.67300	2.67200	0.03741	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	9.97300	9.97200	0.01003	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	7.97300	7.97200	0.01254	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	5.97300	5.97200	0.01674	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	3.97300	3.97200	0.02517	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	25
07/06/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	1.97300	1.97200	0.05068	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	20
07/06/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.97500	0.97300	0.20513	0.00000	0.0000	271
07/06/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.11500	0.11300	1.73913	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.08800	0.08500	3.40909	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	1.02800	1.02900	0.09728	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	2.02700	2.02900	0.09867	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	10.27300	10.27200	0.00973	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	8.27300	8.27200	0.01209	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	6.27300	6.27200	0.01594	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	4.27300	4.27200	0.02340	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	2.27300	2.27200	0.04399	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	1.27400	1.27200	0.15699	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.30300	0.29900	1.32013	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.72900	0.73000	0.13717	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	1.72700	1.72900	0.11581	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	10.37300	10.37200	0.00964	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	8.37300	8.37200	0.01194	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	6.37300	6.37200	0.01569	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	4.37300	4.37200	0.02287	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	2.37300	2.37200	0.04214	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	1.37300	1.37200	0.07283	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.39200	0.38800	1.02041	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.63100	0.63100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	1.62700	1.62900	0.12293	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	10.02300	10.02200	0.00998	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	8.02300	8.02200	0.01246	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	6.02300	6.02200	0.01660	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	4.02300	4.02200	0.02486	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	2.02300	2.02200	0.04943	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	1.02400	1.02300	0.09766	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.09300	0.09000	3.22581	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.11600	0.11200	3.44828	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.97800	0.97900	0.10225	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	1.97700	1.97900	0.10116	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	10.07300	10.07200	0.00993	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	8.07300	8.07200	0.01239	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	6.07300	6.07200	0.01647	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	4.07300	4.07200	0.02455	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	2.07300	2.07200	0.04824	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	1.07400	1.07300	0.09311	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.07500	0.07200	4.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.14800	0.14400	2.70270	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.92800	0.92900	0.10776	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	1.92700	1.92900	0.10379	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	10.22300	10.22200	0.00978	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	8.22300	8.22200	0.01216	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	6.22300	6.22200	0.01607	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	4.22300	4.22200	0.02368	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	2.22300	2.22200	0.04498	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	1.22400	1.22200	0.16340	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.26100	0.25700	1.53257	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.77900	0.78000	0.12837	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	1.77700	1.77900	0.11255	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	10.12300	10.12200	0.00988	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	8.12300	8.12200	0.01231	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	6.12300	6.12200	0.01633	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	4.12300	4.12200	0.02425	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	2.12300	2.12200	0.04710	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	1.12400	1.12300	0.08897	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.18300	0.17900	2.18579	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.87800	0.87900	0.11390	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	1.87700	1.87900	0.10655	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	10.17300	10.17200	0.00983	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	8.17300	8.17200	0.01224	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	6.17300	6.17200	0.01620	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	4.17300	4.17200	0.02396	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	2.17300	2.17200	0.04602	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	1.17400	1.17200	0.17036	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.22100	0.21600	2.26244	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.82900	0.82900	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	1.82700	1.82900	0.10947	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	10.52300	10.52200	0.00950	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	8.52300	8.52200	0.01173	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	6.52300	6.52200	0.01533	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	4.52300	4.52200	0.02211	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	2.52300	2.52200	0.03964	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	29
07/06/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	1.52300	1.52200	0.06566	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.53300	0.53000	0.56285	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.48600	0.48600	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	1.47700	1.47900	0.13541	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	10.47300	10.47200	0.00955	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	8.47300	8.47200	0.01180	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	6.47300	6.47200	0.01545	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	4.47300	4.47200	0.02236	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	2.47300	2.47200	0.04044	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	1.47300	1.47200	0.06789	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.48500	0.48200	0.61856	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.53400	0.53400	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	1.52700	1.52900	0.13098	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	10.57300	10.57200	0.00946	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	8.57300	8.57200	0.01166	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	6.57300	6.57200	0.01521	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	4.57300	4.57200	0.02187	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	1.57300	1.57200	0.06357	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.58100	0.57800	0.51635	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.43900	0.43800	0.22779	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	1.42700	1.42900	0.14015	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	10.62300	10.62200	0.00941	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	8.62300	8.62200	0.01160	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	6.62300	6.62200	0.01510	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	4.62300	4.62200	0.02163	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	2.62300	2.62200	0.03812	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	1.62300	1.62200	0.06161	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.62900	0.62700	0.31797	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.39200	0.39100	0.25510	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	1.37700	1.37900	0.14524	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	10.42300	10.42200	0.00959	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	8.42300	8.42200	0.01187	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	6.42300	6.42200	0.01557	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	4.42300	4.42200	0.02261	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	2.42300	2.42200	0.04127	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	1.42300	1.42200	0.07027	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.43800	0.43500	0.68493	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.58200	0.58200	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	1.57700	1.57900	0.12682	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	10.67300	10.67200	0.00937	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	8.67300	8.67200	0.01153	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	6.67300	6.67200	0.01499	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	4.67300	4.67200	0.02140	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	1.67300	1.67200	0.05977	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.67800	0.67600	0.29499	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.34700	0.34500	0.57637	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	1.32700	1.32900	0.15072	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	10.82300	10.82200	0.00924	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	8.82300	8.82200	0.01133	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	6.82300	6.82200	0.01466	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	4.82300	4.82200	0.02073	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	2.82300	2.82200	0.03542	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	1.82300	1.82200	0.05485	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.82600	0.82400	0.24213	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.22000	0.21800	0.90909	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	1.17700	1.17900	0.16992	0.00000	0.0000	0
07/06/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/09/13			Foreign Exchange Future	9.47730	9.48150	0.04432	9.49850	9.4500	11,524
07/06/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
07/06/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.21900	2.21500	0.18026	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.13600	0.14100	3.67647	0.00000	0.0000	0
07/06/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.85900	0.86000	0.11641	0.00000	0.0000	0
07/06/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.12100	1.12100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.09800	0.10200	4.08163	0.00000	0.0000	2,530
07/06/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.69400	0.69700	0.43228	0.00000	0.0000	0
07/06/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.17100	0.17800	4.09357	0.00000	0.0000	2,000
07/06/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.53900	0.54400	0.92764	0.00000	0.0000	0
07/06/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.21600	0.22500	4.16667	0.00000	0.0000	750
07/06/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.41100	0.42500	3.40633	0.00000	0.0000	0
07/06/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.23400	0.24400	4.27350	0.00000	0.0000	1,500
07/06/2010	€ / R 2010/12/13			Foreign Exchange Future	9.62100	9.62690	0.06132	0.00000	0.0000	2,230
07/06/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.57900	10.57300	0.05672	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.58000	8.57400	0.06993	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.58500	6.57900	0.09112	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.60500	4.59900	0.13029	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.07800	0.08000	2.56410	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.65700	2.65300	0.15055	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.14300	0.14700	2.79720	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.72200	1.72000	0.11614	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.28700	0.29600	3.13589	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.86600	0.86900	0.34642	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.67600	0.68900	1.92308	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.25500	0.26200	2.74510	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.46200	1.46900	0.47880	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.08500	0.08700	2.35294	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.51400	2.51000	0.15911	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.62900	10.62300	0.05645	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.63000	8.62400	0.06952	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.63500	6.62900	0.09043	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.65400	4.64800	0.12892	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.07600	0.07700	1.31579	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.70500	2.70000	0.18484	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.13900	0.14300	2.87770	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.76800	1.76600	0.11312	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.27600	0.28500	3.26087	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.90500	0.90800	0.33149	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.64700	0.66000	2.00927	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.27600	0.28300	2.53623	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.41500	1.42300	0.56537	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.32900	11.32300	0.05296	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.32900	9.32300	0.06432	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.33200	7.32600	0.08183	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.34500	5.33900	0.11225	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.05200	0.05300	1.92308	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.38100	3.37600	0.14789	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.09100	0.09300	2.19780	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.42000	2.41600	0.16529	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.16700	0.17300	3.59281	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.49600	1.49600	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.35000	0.36100	3.14286	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.67900	0.68400	0.73638	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.83700	0.85000	1.55317	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.16600	0.17300	4.21687	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.22900	11.22300	0.05343	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.22900	9.22300	0.06501	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.23200	7.22600	0.08296	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.24600	5.24000	0.11437	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.28400	3.27800	0.18270	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.09700	0.09900	2.06186	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.32600	2.32200	0.17197	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.17900	0.18500	3.35196	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.40800	1.40800	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.38000	0.39200	3.15789	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.60900	0.61500	0.98522	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.90800	0.92000	1.32159	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.13700	0.14300	4.37956	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.37900	10.37300	0.05781	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.38000	8.37400	0.07160	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.38600	6.38000	0.09396	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.40800	4.40200	0.13612	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.08800	0.09000	2.27273	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.46700	2.46300	0.16214	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.16200	0.16700	3.08642	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.54100	1.54000	0.06489	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.33600	0.34700	3.27381	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.71500	0.72000	0.69930	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.80300	0.81600	1.61893	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.18200	0.18900	3.84615	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.64900	1.65600	0.42450	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.47900	10.47300	0.05726	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.48000	8.47400	0.07075	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.48600	6.48000	0.09251	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.50600	4.50100	0.11096	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.08300	0.08500	2.40964	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.56200	2.55800	0.15613	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.15200	0.15700	3.28947	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.63100	1.63000	0.06131	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.31000	0.32000	3.22581	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.78900	0.79300	0.50697	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.73800	0.75100	1.76152	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.21700	0.22400	3.22581	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.55500	1.56200	0.45016	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.77900	10.77300	0.05566	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.78000	8.77400	0.06834	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.78400	6.77800	0.08844	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.80200	4.79600	0.12495	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.06900	0.07100	2.89855	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.84800	2.84400	0.14045	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.12700	0.13000	2.36220	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.90600	1.90300	0.15740	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.24600	0.25400	3.25203	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.02500	1.02700	0.19512	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.56400	0.57800	2.48227	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.34300	0.35100	2.33236	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.27800	1.28700	0.70423	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.05700	0.06000	5.26316	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.92900	10.92300	0.05490	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.93000	8.92400	0.06719	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.93300	6.92700	0.08654	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.95000	4.94300	0.14141	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.06400	0.06500	1.56250	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.99300	2.98800	0.16706	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.11700	0.11900	1.70940	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.04600	2.04200	0.19550	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.22100	0.22800	3.16742	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.15000	1.15100	0.08696	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.49100	0.50400	2.64766	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.42000	0.42700	1.66667	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.14500	1.15500	0.87336	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.22900	10.22300	0.05866	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.23000	8.22400	0.07290	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.23700	6.23100	0.09620	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.26100	4.25600	0.11734	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.79300	1.79900	0.33463	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.27900	10.27300	0.05837	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.28000	8.27400	0.07246	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.28700	6.28100	0.09544	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.31000	4.30500	0.11601	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.09400	0.09600	2.12766	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.37300	2.36900	0.16856	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.17300	0.17800	2.89017	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.45200	1.45100	0.06887	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.36500	0.37600	3.01370	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.64400	0.64900	0.77640	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.87200	0.88400	1.37615	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.15100	0.15700	3.97351	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.74500	1.75100	0.34384	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.32900	10.32300	0.05809	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.33000	8.32400	0.07203	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.33700	6.33100	0.09468	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.35900	4.35400	0.11471	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.69700	1.70300	0.35357	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.94500	0.94700	0.21164	0.00000	0.0000	0
07/06/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.26600	0.27400	3.00752	0.00000	0.0000	60
07/06/2010	AUS / R 2010/06/14			Foreign Exchange Future	6.42340	6.36640	0.88738	0.00000	0.0000	7,725
07/06/2010	AUS / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	14.60	P	Foreign Exchange Future	8.17700	8.23400	0.69708	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	12.60	P	Foreign Exchange Future	6.17700	6.23400	0.92278	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	10.60	P	Foreign Exchange Future	4.17700	4.23400	1.36462	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	8.60	P	Foreign Exchange Future	2.17700	2.23400	2.61828	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	6.60	C	Foreign Exchange Future	0.01800	0.00800	55.55556	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	6.60	P	Foreign Exchange Future	0.19500	0.24200	24.10256	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	5.60	C	Foreign Exchange Future	0.82300	0.76600	6.92588	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	4.60	C	Foreign Exchange Future	1.82300	1.76600	3.12671	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	3.60	C	Foreign Exchange Future	2.82300	2.76600	2.01913	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	2.60	C	Foreign Exchange Future	3.82300	3.76600	1.49098	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	14.55	P	Foreign Exchange Future	8.12700	8.18400	0.70137	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	12.55	P	Foreign Exchange Future	6.12700	6.18400	0.93031	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	10.55	P	Foreign Exchange Future	4.12700	4.18400	1.38115	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	8.55	P	Foreign Exchange Future	2.12700	2.18400	2.67983	0.00000	0.0000	0
07/06/2010	AUS / R 2010/06/14	6.55	C	Foreign Exchange Future	0.02700	0.01200	55.55556	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.15400	0.19600	27.27273	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	0.87300	0.81600	6.52921	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	1.87300	1.81600	3.04325	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	2.87300	2.81600	1.98399	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	3.87300	3.81600	1.47173	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	8.07700	8.13400	0.70571	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	6.07700	6.13400	0.93796	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	4.07700	4.13400	1.39809	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	2.07700	2.13400	2.74434	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.03900	0.01900	51.28205	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.11600	0.15300	31.89655	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	0.92300	0.86600	6.17551	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	1.92300	1.86600	2.96412	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	2.92300	2.86600	1.95005	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	3.92300	3.86600	1.45297	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.28600	0.33700	17.83217	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.42700	8.48400	0.67640	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.42700	6.48400	0.88688	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.42700	4.48400	1.28755	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.42700	2.48400	2.34858	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.43000	0.48500	12.79070	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.57400	0.51700	9.93031	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.57300	1.51600	3.62365	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.57300	2.51600	2.21531	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.57300	3.51600	1.59530	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	8.32700	8.38400	0.68452	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	6.32700	6.38400	0.90090	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	4.32700	4.38400	1.31731	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	2.32700	2.38400	2.44951	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.33300	0.38600	15.91592	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	0.67400	0.61700	8.45697	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	1.67300	1.61600	3.40705	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	2.67300	2.61600	2.13244	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	3.67300	3.61600	1.55186	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.47700	8.53400	0.67241	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.47700	6.53400	0.88004	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.47700	4.53400	1.27317	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.47700	2.53400	2.30117	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.47900	0.53500	11.69102	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.52400	0.46700	10.87786	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.52300	1.46600	3.74261	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.52300	2.46600	2.25922	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.52300	3.46600	1.61794	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	8.37700	8.43400	0.68043	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	6.37700	6.43400	0.89384	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	4.37700	4.43400	1.30226	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	2.37700	2.43400	2.39798	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.38100	0.43500	14.17323	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	0.62400	0.56700	9.13462	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	1.62300	1.56600	3.51201	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	2.62300	2.56600	2.17308	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	3.62300	3.56600	1.57328	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	8.22700	8.28400	0.69284	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	6.22700	6.28400	0.91537	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	4.22700	4.28400	1.34847	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	2.22700	2.28400	2.55950	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.01300	0.00500	61.53846	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.24000	0.28900	20.41667	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	0.77300	0.71600	7.37387	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	1.77300	1.71600	3.21489	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	2.77300	2.71600	2.05554	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	3.77300	3.71600	1.51073	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.72700	8.78400	0.65315	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.72700	6.78400	0.84733	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.72700	4.78400	1.20584	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.72700	2.78400	2.09021	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.72700	0.78400	7.84044	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.28000	0.22400	20.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.27300	1.21600	4.47761	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.27300	2.21600	2.50770	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.27300	3.21600	1.74152	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.67700	8.73400	0.65691	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.67700	6.73400	0.85368	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.67700	4.73400	1.21873	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.67700	2.73400	2.12925	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.67800	0.73400	8.25959	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.32800	0.27100	17.37805	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.32300	1.26600	4.30839	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.32300	2.26600	2.45372	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.32300	3.26600	1.71532	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.57700	8.63400	0.66457	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.57700	6.63400	0.86666	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.57700	4.63400	1.24536	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.57700	2.63400	2.21187	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.57800	0.63400	9.68858	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.42500	0.36800	13.41176	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.42300	1.36600	4.00562	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.42300	2.36600	2.35246	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.42300	3.36600	1.66521	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.52700	8.58400	0.66846	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.52700	6.58400	0.87330	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.52700	4.58400	1.25911	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.52700	2.58400	2.25564	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.52800	0.58400	10.60606	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.47500	0.41700	12.21053	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.47300	1.41600	3.86965	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.47300	2.41600	2.30489	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.47300	3.41600	1.64123	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.77700	8.83400	0.64942	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.77700	6.83400	0.84108	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.77700	4.83400	1.19322	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.77700	2.83400	2.05257	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.77700	0.83400	7.33591	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.23400	0.17900	23.50427	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.22300	1.16600	4.66067	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.22300	2.16600	2.56410	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.22300	3.16600	1.76854	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.62700	8.68400	0.66072	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.62700	6.68400	0.86012	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.62700	4.68400	1.23190	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.62700	2.68400	2.16978	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.62800	0.68400	8.91720	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.37600	0.31900	15.15957	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.37300	1.31600	4.15149	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.37300	2.31600	2.40202	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.37300	3.31600	1.68989	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.82700	8.88400	0.64575	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.82700	6.88400	0.83492	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.82700	4.88400	1.18086	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.82700	2.88400	2.01627	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.82700	0.88400	6.89238	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.19000	0.13700	27.89474	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.17300	1.11600	4.85934	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.17300	2.11600	2.62310	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.17300	3.11600	1.79641	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.45200	6.39630	0.86330	6.40300	6.3886	5,602
07/06/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.08700	0.07200	17.24138	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.53500	0.57600	7.66355	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.47680	6.42260	0.83683	6.42000	6.4185	6,318
07/06/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.17500	0.16100	8.00000	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.59800	0.63800	6.68896	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.63700	0.67800	6.43642	0.00000	0.0000	0
07/06/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.16400	0.15100	7.92683	0.00000	0.0000	200
07/06/2010	CAD/ R 2010/06/14			Foreign Exchange Future	7.37600	7.38990	0.18845	0.00000	0.0000	65
07/06/2010	CAD/ R 2010/06/14	7.30	C	Foreign Exchange Future	0.10400	0.11500	10.57692	0.00000	0.0000	0
07/06/2010	CAD/ R 2010/06/14	7.30	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
07/06/2010	CAD/ R 2010/06/14	7.35	C	Foreign Exchange Future	0.07000	0.07900	12.85714	0.00000	0.0000	0
07/06/2010	CAD/ R 2010/06/14	7.35	P	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	0
07/06/2010	CAD/ R 2010/06/14	7.25	C	Foreign Exchange Future	0.14400	0.15500	7.63889	0.00000	0.0000	0
07/06/2010	CAD/ R 2010/06/14	7.25	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
07/06/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.48330	7.49900	0.20980	0.00000	0.0000	10
07/06/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.17800	0.18600	4.49438	0.00000	0.0000	0
07/06/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.19500	0.18700	4.10256	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>368,353</b>
<b>Option Open Interest</b>										<b>334,597</b>
<b>Total</b>										<b>702,950</b>