



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 08/07/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.70350	7.65290	0.65684	7.68700	7.6300	211,283
08/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.14700	8.19700	0.61372	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.14700	6.19700	0.81340	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.14700	4.19700	1.20569	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.15300	2.20100	2.22945	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.86600	0.81700	5.65820	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.85400	1.80300	2.75081	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.85400	2.80300	1.78697	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.85400	3.80300	1.32330	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.09700	8.14700	0.61751	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.09700	6.14700	0.82008	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.09700	4.14700	1.22041	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.10300	2.15100	2.28245	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.18400	0.15600	15.21739	0.00000	0.0000	2,000
08/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.28100	0.30300	7.82918	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.91300	0.86400	5.36692	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.90400	1.85300	2.67857	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.90400	2.85300	1.75620	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.90400	3.85300	1.30635	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.16700	0.14100	15.56886	0.00000	0.0000	569
08/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.31400	0.33800	7.64331	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.19700	8.24700	0.60998	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.19700	6.24700	0.80684	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.19700	4.24700	1.19133	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.20200	2.25100	2.22525	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.15200	0.12700	16.44737	0.00000	0.0000	2,771
08/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.34900	0.37400	7.16332	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.81900	0.77000	5.98291	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.80400	1.75300	2.82705	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.80400	2.75300	1.81883	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.80400	3.75300	1.34069	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.24700	8.29700	0.60628	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.24700	6.29700	0.80038	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.24700	4.29700	1.17730	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.25200	2.30000	2.13144	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.13800	0.11500	16.66667	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.38500	0.41200	7.01299	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.77300	0.72400	6.33894	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.75400	1.70400	2.85063	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.75400	2.70300	1.85185	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.75400	3.70300	1.35855	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.34700	8.39700	0.59902	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.34700	6.39700	0.78777	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.34700	4.39700	1.15022	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.35100	2.40000	2.08422	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.11300	0.09300	17.69912	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.46000	0.49000	6.52174	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.68300	0.63500	7.02782	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.65500	1.60400	3.08157	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.65400	2.60300	1.92163	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.65400	3.60300	1.39573	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.39700	8.44700	0.59545	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.39700	6.44700	0.78162	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.39700	4.44700	1.13714	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.40000	2.44900	2.04167	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.10300	0.08400	18.44660	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.50000	0.53100	6.20000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.64000	0.59200	7.50000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.60500	1.55400	3.17757	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.60400	2.55300	1.95853	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.60400	3.55300	1.41509	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.44700	8.49700	0.59193	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.44700	6.49700	0.77555	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.44700	4.49700	1.12435	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.45000	2.49900	2.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.09300	0.07600	18.27957	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.54000	0.57300	6.11111	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.59700	0.55000	7.87270	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.55500	1.50400	3.27974	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.55400	2.50300	1.99687	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.55400	3.50300	1.43500	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.59700	8.64700	0.58160	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.59700	6.64700	0.75792	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.59700	4.64700	1.08767	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.59900	2.64900	1.92382	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.47700	0.43200	9.43396	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07400	0.07900	6.75676	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.40600	1.35500	3.62731	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.40400	2.35300	2.12146	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.40400	3.35300	1.49824	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.54700	8.59700	0.58500	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.54700	6.59700	0.76371	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.54700	4.59700	1.09963	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.55000	2.59900	1.92157	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.07700	0.06200	19.48052	0.00000	0.0000	55,000
08/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.62400	0.65900	5.60897	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.51500	0.47000	8.73786	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.45500	1.40400	3.50515	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.45400	2.40300	2.07824	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.45400	3.40300	1.47655	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.69700	8.74700	0.57491	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.69700	6.74700	0.74660	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.69700	4.74700	1.06451	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.69900	2.74800	1.81549	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.05800	0.04600	20.68966	0.00000	0.0000	585
08/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.75500	0.79300	5.03311	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.40300	0.36000	10.66998	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10000	0.10700	7.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.30600	1.25500	3.90505	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.30400	2.25300	2.21354	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.30400	3.25300	1.54358	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.07000	0.05600	20.00000	0.00000	0.0000	1,000
08/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.66700	0.70300	5.39730	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.99700	8.04700	0.62523	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.99700	6.04700	0.83375	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.99700	4.04700	1.25094	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.00400	2.05200	2.39521	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.22300	0.19200	13.90135	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.22000	0.23900	8.63636	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.01000	0.96000	4.95050	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.00400	1.95300	2.54491	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.00400	2.95300	1.69774	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.00400	3.95300	1.27373	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.04700	8.09700	0.62135	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.04700	6.09700	0.82686	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.04700	4.09700	1.23548	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.05400	2.10200	2.33690	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.20300	0.17300	14.77833	0.00000	0.0000	1,200
08/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.25000	0.27000	8.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.96100	0.91100	5.20291	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.95400	1.90300	2.61003	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.95400	2.90300	1.72647	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.95400	3.90300	1.28983	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.29700	8.34700	0.60263	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.29700	6.34700	0.79403	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.29700	4.34700	1.16360	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.30100	2.35000	2.12951	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.12500	0.10300	17.60000	0.00000	0.0000	500
08/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.42200	0.45000	6.63507	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.72800	0.67900	6.73077	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.70500	1.65400	2.99120	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.70400	2.65300	1.88609	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.70400	3.65300	1.37689	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.49700	8.54700	0.58844	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.49700	6.54700	0.76959	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.49700	4.54700	1.11185	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.50000	2.54900	1.96000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.08500	0.06800	20.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.58200	0.61500	5.67010	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.55600	0.50900	8.45324	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05300	0.05600	5.66038	0.00000	0.0000	15,000
08/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.50500	1.45400	3.38870	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.50400	2.45300	2.03674	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.50400	3.45300	1.45548	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.64700	8.69700	0.57824	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.64700	6.69700	0.75222	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.64700	4.69700	1.07596	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.64900	2.69800	1.84975	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.06400	0.05000	21.87500	0.00000	0.0000	3,000
08/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.71100	0.74700	5.06329	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.43900	0.39500	10.02278	0.00000	0.0000	1,500
08/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08600	0.09200	6.97674	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.35600	1.30500	3.76106	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.35400	2.30300	2.16653	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.35400	3.30300	1.52057	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.61000	1.65600	2.85714	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.46300	1.50900	3.14422	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.89100	0.93100	4.48934	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.04400	0.03400	22.72727	0.00000	0.0000	500
08/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.03000	1.07300	4.17476	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.03300	0.02600	21.21212	0.00000	0.0000	3,000
08/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.41400	1.46000	3.25318	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	500
08/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.31700	1.36200	3.41686	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.04000	0.03100	22.50000	0.00000	0.0000	1,000
08/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.93700	0.97800	4.37567	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.17300	0.18500	6.93642	0.00000	0.0000	100
08/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.27600	0.23800	13.76812	0.00000	0.0000	100
08/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.24900	0.21200	14.85944	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.19600	0.20900	6.63265	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.84500	0.88500	4.73373	0.00000	0.0000	0
08/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.04800	0.03800	20.83333	0.00000	0.0000	500
08/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.81360	7.76170	0.66423	7.79850	7.7473	30,241
08/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.13600	8.18800	0.63913	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.13700	6.18900	0.84732	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.14600	4.19600	1.20598	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.18600	2.23200	2.10430	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.30300	0.27600	8.91089	0.00000	0.0000	1,000
08/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.43900	0.46400	5.69476	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.91200	0.86200	5.48246	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.04800	0.05000	4.16667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.86900	1.81700	2.78224	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.86400	2.81200	1.81564	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.86400	3.81200	1.34576	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.16100	0.14500	9.93789	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.89700	0.93300	4.01338	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.18600	8.23800	0.63523	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.18700	6.23900	0.84047	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.19500	4.24500	1.19190	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	300
08/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.23400	2.28000	2.05909	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.87000	0.82100	5.63218	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05600	0.05900	5.35714	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.82000	1.76800	2.85714	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.81500	2.76300	1.84725	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.81400	3.76200	1.36340	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.23600	8.28800	0.63137	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.23700	6.28800	0.81770	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.24500	4.29500	1.17786	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.04600	0.04000	13.04348	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.28200	2.32800	2.01578	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.27100	0.24600	9.22509	0.00000	0.0000	16,000
08/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.50700	0.53400	5.32544	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.82900	0.78100	5.79011	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06500	0.06900	6.15385	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.77000	1.71800	2.93785	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.76500	2.71300	1.88065	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.76400	3.71200	1.38151	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.28600	8.33800	0.62756	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.28700	6.33800	0.81120	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.29400	4.34400	1.16442	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.33000	2.37700	2.01717	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.25700	0.23300	9.33852	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.54300	0.57100	5.15654	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.78900	0.74200	5.95691	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.07500	0.08000	6.66667	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.72100	1.66900	3.02150	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.71500	2.66300	1.91529	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.71400	3.66200	1.40011	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.28700	0.26100	9.05923	0.00000	0.0000	21,570
08/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.47300	0.49900	5.49683	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.33600	8.38800	0.62380	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.33700	6.38800	0.80480	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.34300	4.39400	1.17430	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.37800	2.42500	1.97645	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.24300	0.22100	9.05350	0.00000	0.0000	4,400
08/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.57900	0.60900	5.18135	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.75100	0.70400	6.25832	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.08700	0.09200	5.74713	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.67200	1.62000	3.11005	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.66500	2.61300	1.95122	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.66400	3.61200	1.41921	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.38600	8.43800	0.62008	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.38700	6.43800	0.79850	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.39300	4.44400	1.16094	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.42600	2.47300	1.93735	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.23100	0.20900	9.52381	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.61700	0.64700	4.86224	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.71300	0.66800	6.31136	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.09900	0.10600	7.07071	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.62300	1.57000	3.26556	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.61500	2.56300	1.98853	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.61400	3.56200	1.43885	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.43600	8.48800	0.61641	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.43700	6.48800	0.79229	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.44300	4.49300	1.12537	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.47400	2.52200	1.94018	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.21900	0.19800	9.58904	0.00000	0.0000	1,000
08/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.65500	0.68600	4.73282	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.67700	0.63200	6.64697	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.11300	0.12000	6.19469	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.57300	1.52100	3.30579	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.56500	2.51300	2.02729	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.56400	3.51200	1.45903	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.63600	8.68800	0.60213	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.63600	6.68800	0.78360	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.64100	4.69200	1.09890	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.66800	2.71600	1.79910	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.17800	0.16000	10.11236	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.81400	0.84800	4.17690	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.54400	0.50300	7.53676	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.18000	0.19100	6.11111	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.37800	1.32600	3.77358	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.36600	2.31400	2.19780	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.36400	3.31200	1.54578	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.58600	8.63800	0.60564	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.58600	6.63800	0.78955	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.59100	4.64200	1.11087	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.62000	2.66700	1.79389	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.18700	0.16900	9.62567	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.77300	0.80700	4.39845	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.57500	0.53300	7.30435	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.16100	0.17100	6.21118	0.00000	0.0000	48,000
08/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.42700	1.37400	3.71409	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.41600	2.36400	2.15232	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.41400	3.36200	1.52314	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.15300	0.13800	9.80392	0.00000	0.0000	1,000
08/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.93900	0.97600	3.94036	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.68600	8.73800	0.59866	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.68600	6.73800	0.77774	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.69100	4.74200	1.08719	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.71700	2.76500	1.76665	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.16900	0.15200	10.05917	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.85500	0.89000	4.09357	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.51300	0.47400	7.60234	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.19900	0.21200	6.53266	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.33000	1.27700	3.98496	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.31600	2.26400	2.24525	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.31400	3.26200	1.56910	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.20700	0.18800	9.17874	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.69300	0.72600	4.76190	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.03600	8.08800	0.64709	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.03700	6.08900	0.86135	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.04700	4.09700	1.23548	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.09100	2.13700	2.19990	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.33800	0.30900	8.57988	0.00000	0.0000	8,010
08/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.37400	0.39700	6.14973	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.99800	0.94800	5.01002	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.96800	1.91600	2.64228	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.96400	2.91200	1.75439	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.96400	3.91200	1.31181	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.08600	8.13800	0.64309	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.08700	6.13900	0.85428	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.09600	4.14600	1.22070	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.13800	2.18500	2.19832	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.32000	0.29200	8.75000	0.00000	0.0000	30,000
08/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.40600	0.43000	5.91133	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.95400	0.90500	5.13627	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.91900	1.86700	2.70974	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.91400	2.86200	1.78449	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.91400	3.86200	1.32856	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.48600	8.53800	0.61277	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.48700	6.53800	0.78619	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.49200	4.54300	1.13535	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.52300	2.57000	1.86286	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.64200	0.59800	6.85358	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.12800	0.13600	6.25000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.52400	1.47200	3.41207	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.51500	2.46300	2.06759	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.51400	3.46200	1.47980	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.53600	8.58800	0.60918	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.53600	6.58800	0.79559	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.54200	4.59300	1.12285	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.57100	2.61900	1.86698	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.19700	0.17800	9.64467	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.73300	0.76600	4.50205	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.60800	0.56500	7.07237	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.14400	0.15300	6.25000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.47600	1.42300	3.59079	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.46500	2.41300	2.10953	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.46400	3.41200	1.50115	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.23600	7.28800	0.71863	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.23800	5.29000	0.99275	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.25600	3.30500	1.50491	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.10100	0.09100	9.90099	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.33700	1.37900	3.14136	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.76400	4.71200	1.09152	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.38300	1.42500	3.03688	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.09700	0.08700	10.30928	0.00000	0.0000	500
08/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.07100	0.06400	9.85915	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.75700	1.80200	2.56118	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.08900	0.08000	10.11236	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.47500	1.51800	2.91525	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.06800	0.06200	8.82353	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.80400	1.85000	2.54989	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.35800	0.32700	8.65922	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.34400	0.36500	6.10465	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.20100	1.24200	3.41382	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.11500	0.10400	9.56522	0.00000	0.0000	30,000
08/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.24300	0.25700	5.76132	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.45700	0.41900	8.31510	0.00000	0.0000	15,000
08/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.11200	1.15200	3.59712	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.12600	0.11400	9.52381	0.00000	0.0000	15,000

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
08/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.40500	0.37000	8.64198	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.29100	0.30800	5.84192	0.00000	0.0000	500
08/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.29200	1.33300	3.17337	0.00000	0.0000	0
08/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.10600	0.09500	10.37736	0.00000	0.0000	20,000
08/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.92290	7.87050	0.66137	7.89950	7.8500	1,047
08/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.43000	0.40000	6.97674	0.00000	0.0000	0
08/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.50700	0.53000	4.53649	0.00000	0.0000	0
08/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.41200	0.38300	7.03883	0.00000	0.0000	340
08/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.53900	0.56300	4.45269	0.00000	0.0000	0
08/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.44800	0.41700	6.91964	0.00000	0.0000	0
08/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.47500	0.49700	4.63158	0.00000	0.0000	0
08/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.86500	0.89600	3.58382	0.00000	0.0000	0
08/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.28800	0.26600	7.63889	0.00000	0.0000	30,000
08/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.65900	2.70500	1.72997	0.00000	0.0000	0
08/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08200	0.07500	8.53659	0.00000	0.0000	30,000
08/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.03290	7.97950	0.66477	0.00000	0.0000	2,900
08/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.83900	0.79600	5.12515	0.00000	0.0000	0
08/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.25600	0.26700	4.29688	0.00000	0.0000	0
08/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.81000	0.76700	5.30864	0.00000	0.0000	0
08/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.27700	0.28800	3.97112	0.00000	0.0000	0
08/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.86900	0.82500	5.06329	0.00000	0.0000	0
08/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.23600	0.24600	4.23729	0.00000	0.0000	0
08/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.71490	11.59880	0.99105	11.64750	11.5740	19,252
08/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.08400	0.07000	16.66667	0.00000	0.0000	0
08/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.16900	1.27100	8.72541	0.00000	0.0000	0
08/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.09400	0.07800	17.02128	0.00000	0.0000	0
08/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.07900	1.17900	9.26784	0.00000	0.0000	0
08/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.08900	0.07400	16.85393	0.00000	0.0000	0
08/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.12400	1.22500	8.98577	0.00000	0.0000	0
08/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.50900	0.58800	15.52063	0.00000	0.0000	0
08/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.22400	0.18700	16.51786	0.00000	0.0000	417
08/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.88020	11.76020	1.01008	11.82500	11.7270	12,359
08/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.50600	0.45200	10.67194	0.00000	0.0000	0
08/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.52600	0.59200	12.54753	0.00000	0.0000	0
08/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.49800	0.56000	12.44980	0.00000	0.0000	0
08/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.52800	0.47000	10.98485	0.00000	0.0000	50
08/07/2010	£ / R 2011/03/14			Foreign Exchange Future	12.04370	11.92140	1.01547	11.90000	11.9000	510
08/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.76900	0.70000	8.97269	0.00000	0.0000	0
08/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.52500	0.57900	10.28571	0.00000	0.0000	0
08/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.74500	0.67800	8.99329	0.00000	0.0000	0
08/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.55100	0.60700	10.16334	0.00000	0.0000	0
08/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.79300	0.72300	8.82724	0.00000	0.0000	0
08/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.49900	0.55200	10.62124	0.00000	0.0000	0
08/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08830	0.08650	2.03851	0.00000	0.0000	288
08/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00635	0.00490	22.83465	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00095	0.00130	36.84211	0.00000	0.0000	0
08/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08970	0.08780	2.11817	0.00000	0.0000	0
08/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00696	0.00566	18.67816	0.00000	0.0000	0
08/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00326	0.00386	18.40491	0.00000	0.0000	0
08/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00333	0.00260	21.92192	0.00000	0.0000	0
08/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00963	0.01080	12.14953	0.00000	0.0000	0
08/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01421	0.01240	12.73751	0.00000	0.0000	0
08/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00051	0.00060	17.64706	0.00000	0.0000	0
08/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.73620	9.70380	0.33278	9.71800	9.6690	17,047
08/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
08/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.94400	1.97200	1.44033	0.00000	0.0000	0
08/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.11200	0.09200	17.85714	0.00000	0.0000	0
08/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.57600	0.58800	2.08333	0.00000	0.0000	0
08/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.83300	0.85000	2.04082	0.00000	0.0000	0
08/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.06900	0.05400	21.73913	0.00000	0.0000	2,530
08/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.42100	0.42800	1.66271	0.00000	0.0000	0
08/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.15700	0.13200	15.92357	0.00000	0.0000	2,000
08/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.28500	0.28700	0.70175	0.00000	0.0000	0
08/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.22100	0.19100	13.57466	0.00000	0.0000	750
08/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.51700	0.48300	6.57640	0.00000	0.0000	0
08/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.08100	0.07900	2.46914	0.00000	0.0000	1,500
08/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.87720	9.84120	0.36448	9.82700	9.8270	5,951
08/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.32300	10.35900	0.34874	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.32300	8.35900	0.43254	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.32400	6.36000	0.56926	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.33800	4.37100	0.76072	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.06200	0.05300	14.51613	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.38500	2.41200	1.13208	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.12300	0.10900	11.38211	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.44600	1.46800	1.52144	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.28900	0.26200	9.34256	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.61200	0.62100	1.47059	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.80000	0.76400	4.50000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.12300	0.12300	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.69400	1.65800	2.12515	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.06900	0.05900	14.49275	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.24200	2.26800	1.15968	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.37300	10.40900	0.34705	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.37300	8.40900	0.42995	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.37400	6.41000	0.56479	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.38700	4.42000	0.75222	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.43300	2.46000	1.10974	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.11900	0.10500	11.76471	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.49200	1.51400	1.47453	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.27500	0.24900	9.45455	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.64800	0.65800	1.54321	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.76400	0.72700	4.84293	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.13700	0.13600	0.72993	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.64600	1.60900	2.24787	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.07300	11.10900	0.32512	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.07300	9.10900	0.39678	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.07400	7.11000	0.50891	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.07900	5.11400	0.68911	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.11000	3.14000	0.96463	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.07500	0.06400	14.66667	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.14800	2.17300	1.16387	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.14900	0.13200	11.40940	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.22200	1.24100	1.55483	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.36700	0.33700	8.17439	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.44000	0.44600	1.36364	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.99600	0.96000	3.61446	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.06900	0.06900	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.97300	11.00900	0.32808	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.97300	9.00900	0.40120	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.97400	7.01000	0.51620	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.98000	5.01400	0.68273	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.01200	3.04200	0.99602	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.08000	0.07000	12.50000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.05300	2.07900	1.26644	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.16200	0.14400	11.11111	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.13500	1.15300	1.58590	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.40900	0.37400	8.55746	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.38200	0.38300	0.26178	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.08200	1.04400	3.51201	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.05500	0.05300	3.63636	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.12300	10.15900	0.35563	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.12400	8.15900	0.43082	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.12500	6.16000	0.57143	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.14200	4.17400	0.77257	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.07200	0.06200	13.88889	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.19500	2.22100	1.18451	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.14400	0.12700	11.80556	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.26700	1.28600	1.49961	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.35000	0.32000	8.57143	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.47300	0.47900	1.26850	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.95500	0.91900	3.76963	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.07800	0.07800	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.88900	1.85300	1.90577	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.22300	10.25900	0.35215	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.22300	8.25900	0.43780	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.22400	6.26000	0.57841	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.24000	4.27300	0.77830	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.06700	0.05700	14.92537	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.29000	2.31600	1.13537	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.13300	0.11700	12.03008	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.35600	1.37600	1.47493	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.31700	0.29000	8.51735	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.54000	0.54900	1.66667	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.87500	0.83900	4.11429	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.09800	0.09800	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.79100	1.75500	2.01005	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.52300	10.55900	0.34211	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.52300	8.55900	0.42239	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.52400	6.56000	0.55181	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.53500	4.56800	0.72767	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.05300	0.04600	13.20755	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.57600	2.60500	1.12578	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.10700	0.09400	12.14953	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.63000	1.65300	1.41104	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.23900	0.21600	9.62343	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.76200	0.77500	1.70604	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.66100	0.62500	5.44629	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.18400	0.18400	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.50100	1.46500	2.39840	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.67300	10.70900	0.33730	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.67300	8.70900	0.41508	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.67400	6.71000	0.53941	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.68300	4.71700	0.72603	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.72100	2.75000	1.06578	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.09600	0.08500	11.45833	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.76900	1.79400	1.41323	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.20900	0.18800	10.04785	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.88200	0.89700	1.70068	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.56700	0.53100	6.34921	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.24000	0.24000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.35900	1.32200	2.72259	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.97300	10.00900	0.36097	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.97400	8.00900	0.43893	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.97500	6.01000	0.58577	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.99500	4.02700	0.80100	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.03600	2.00000	1.76817	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.02300	10.05900	0.35917	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.02400	8.05900	0.43619	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.02500	6.06000	0.58091	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.04500	4.07600	0.76638	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.07800	0.06700	14.10256	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.10100	2.12600	1.18991	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.15500	0.13800	10.96774	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.17800	1.19700	1.61290	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.38600	0.35500	8.03109	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.40900	0.41400	1.22249	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.03700	1.00200	3.37512	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.06000	0.06100	1.66667	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.98700	1.95100	1.81178	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.07300	10.10900	0.35739	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.07400	8.10900	0.43349	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.07500	6.11000	0.57613	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.09300	4.12500	0.78182	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.93800	1.90200	1.85759	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.68600	0.69700	1.60350	0.00000	0.0000	0
08/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.26300	0.23800	9.50570	0.00000	0.0000	60
08/07/2010	€ / R 2011/03/14			Foreign Exchange Future	10.01600	9.97740	0.38538	0.00000	0.0000	2,620
08/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.61200	0.57900	5.39216	0.00000	0.0000	0
08/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.39600	0.40200	1.51515	0.00000	0.0000	0
08/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.58700	0.55400	5.62181	0.00000	0.0000	0
08/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.42100	0.42700	1.42518	0.00000	0.0000	0
08/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.63800	0.60400	5.32915	0.00000	0.0000	0
08/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.37200	0.37700	1.34409	0.00000	0.0000	0
08/07/2010	AUS\$ / R 2010/09/13			Foreign Exchange Future	6.55730	6.63740	1.22154	0.00000	0.0000	8,218
08/07/2010	AUS\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.06100	0.07000	14.75410	0.00000	0.0000	0
08/07/2010	AUS\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.40400	0.33300	17.57426	0.00000	0.0000	0
08/07/2010	AUS\$ / R 2010/12/13			Foreign Exchange Future	6.58140	6.65920	1.18212	0.00000	0.0000	8,156
08/07/2010	AUS\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.15700	0.16600	5.73248	0.00000	0.0000	0
08/07/2010	AUS\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.47600	0.40700	14.49580	0.00000	0.0000	0
08/07/2010	AUS\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.51400	0.44400	13.61868	0.00000	0.0000	0
08/07/2010	AUS\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14500	0.15300	5.51724	0.00000	0.0000	200
08/07/2010	AUS\$ / R 2011/03/14			Foreign Exchange Future	6.60450	6.67970	1.13862	0.00000	0.0000	61
08/07/2010	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.29400	0.30800	4.76190	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.39000	0.32800	15.89744	0.00000	0.0000	0
08/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27700	0.28900	4.33213	0.00000	0.0000	0
08/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.42300	0.35900	15.13002	0.00000	0.0000	0
08/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.31200	0.33000	5.76923	0.00000	0.0000	0
08/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.35800	0.30000	16.20112	0.00000	0.0000	0
08/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.31880	7.34490	0.35662	0.00000	0.0000	75
08/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.07900	0.08100	2.53165	0.00000	0.0000	0
08/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.26000	0.23600	9.23077	0.00000	0.0000	0
08/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.41630	7.44160	0.34114	0.00000	0.0000	0
08/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.12600	0.13000	3.17460	0.00000	0.0000	0
08/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.41000	0.38800	5.36585	0.00000	0.0000	0
08/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.11400	0.11700	2.63158	0.00000	0.0000	0
08/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.44800	0.42500	5.13393	0.00000	0.0000	0
08/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.14000	0.14400	2.85714	0.00000	0.0000	0
08/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.37400	0.35200	5.88235	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>320,008</b>
<b>Option Open Interest</b>										<b>368,952</b>
<b>Total</b>										<b>688,960</b>