



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 08/10/2010

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
08/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.95280	6.91860	0.49189	7.00000	6.9170	302,376
08/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.99700	9.03100	0.37790	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.99700	7.03100	0.48592	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.99700	5.03100	0.68041	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.99700	3.03100	1.13447	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	1,000
08/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.00700	1.04000	3.27706	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.17400	0.15800	9.19540	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.17100	0.18900	10.52632	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.00600	0.97200	3.37972	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.00300	1.96900	1.69745	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.00300	2.96900	1.13220	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.59900	1.63300	2.12633	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.04700	9.08100	0.37582	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.04700	7.08100	0.48247	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.04700	5.08100	0.67367	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
08/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.04700	3.08100	1.11585	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.15300	0.13800	9.80392	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.20000	0.21900	9.50000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.95700	0.92300	3.55277	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.95300	1.91900	1.74091	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.95300	2.91900	1.15137	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.09700	9.13100	0.37375	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.09700	7.13100	0.47908	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.09700	5.13100	0.66706	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.09700	3.13100	1.09784	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	16,000
08/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.10400	1.13800	3.07971	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.13400	0.12100	9.70149	0.00000	0.0000	10,534
08/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.23100	0.25200	9.09091	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.90800	0.87400	3.74449	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.90300	1.86900	1.78665	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.90300	2.86900	1.17120	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.14700	9.18100	0.37171	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.14700	7.18100	0.47572	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.14700	5.18100	0.66058	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.14700	3.18100	1.08039	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.15300	1.18700	2.94883	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.11700	0.10500	10.25641	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.26400	0.28600	8.33333	0.00000	0.0000	100
08/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.86000	0.82600	3.95349	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.85300	1.81900	1.83486	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.85300	2.81900	1.19173	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	27,690
08/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.05600	1.08900	3.12500	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.19700	9.23100	0.36969	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.19700	7.23100	0.47242	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.19700	5.23100	0.65422	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.19700	3.23100	1.06350	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	4,400
08/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.20300	1.23600	2.74314	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.10200	0.09100	10.78431	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.29900	0.32200	7.69231	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.81100	0.77800	4.06905	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.80300	1.76900	1.88575	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.80300	2.76900	1.21299	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.24700	9.28100	0.36769	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.24700	7.28100	0.46916	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.24700	5.28100	0.64799	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.24700	3.28100	1.04712	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.25200	1.28500	2.63578	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.08900	0.07900	11.23596	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.33600	0.36000	7.14286	0.00000	0.0000	3,500
08/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.76400	0.73100	4.31937	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.75300	1.71900	1.93953	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.75300	2.71900	1.23502	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.29700	9.33100	0.36571	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.29700	7.33100	0.46594	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.29700	5.33100	0.64187	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.29700	3.33100	1.03124	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	4,000
08/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.30100	1.33500	2.61337	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.07700	0.06900	10.38961	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.37400	0.40000	6.95187	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.71600	0.68400	4.46927	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.70300	1.66900	1.99648	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.70300	2.66900	1.25786	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.49700	9.53100	0.35801	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.49700	7.53100	0.45351	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.49700	5.53100	0.61852	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.49700	3.53100	0.97226	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.50000	1.53300	2.20000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.54000	0.56900	5.37037	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.53400	0.50300	5.80524	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.50300	1.46900	2.26214	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.50300	2.46900	1.35837	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.44700	9.48100	0.35990	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.44700	7.48100	0.45656	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.44700	5.48100	0.62420	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.44700	3.48100	0.98636	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.45000	1.48400	2.34483	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	7,407
08/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.49700	0.52500	5.63380	0.00000	0.0000	48,000
08/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.57900	0.54700	5.52677	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.55300	1.51900	2.18931	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.55300	2.51900	1.33177	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,185
08/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.64900	1.68300	2.06186	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.54700	9.58100	0.35613	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.54700	7.58100	0.45051	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.54700	5.58100	0.61294	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.54700	3.58100	0.95856	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.54900	1.58300	2.19496	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	33,300
08/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.58400	0.61400	5.13699	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.49100	0.46100	6.10998	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.45300	1.41900	2.33999	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.45300	2.41900	1.38606	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.35100	1.38400	2.44264	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.89700	8.93100	0.38215	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.89700	6.93100	0.49297	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.89700	4.93100	0.69430	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.89700	2.93100	1.17363	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	14,644
08/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.91000	0.94300	3.62637	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.23100	0.20800	9.95671	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.12800	0.13900	8.59375	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.10500	1.07100	3.07692	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.10300	2.06900	1.61674	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.10300	3.06900	1.09571	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.94700	8.98100	0.38002	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.94700	6.98100	0.48942	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.94700	4.98100	0.68729	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.94700	2.98100	1.15372	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	30,000

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
08/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.95800	0.99100	3.44468	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.20100	0.18000	10.44776	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.14800	0.16100	8.78378	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.05500	1.02100	3.22275	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.05300	2.01900	1.65611	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.05300	3.01900	1.11366	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.34700	9.38100	0.36375	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.34700	7.38100	0.46277	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.34700	5.38100	0.63587	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.34700	3.38100	1.01584	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.06700	0.05900	11.94030	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.41400	0.44000	6.28019	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.67000	0.63700	4.92537	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.65300	1.61900	2.05687	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.65300	2.61900	1.28157	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.39700	9.43100	0.36182	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.39700	7.43100	0.45965	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.39700	5.43100	0.62998	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.39700	3.43100	1.00088	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.40000	1.43400	2.42857	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.05800	0.05100	12.06897	0.00000	0.0000	2,040
08/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.45500	0.48200	5.93407	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.62400	0.59200	5.12821	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.60300	1.56900	2.12102	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.60300	2.56900	1.30619	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.09700	8.13100	0.41991	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.09700	6.13100	0.55765	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.09700	4.13100	0.82988	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.09800	2.13200	1.62059	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.90300	3.86900	0.87112	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.14800	2.18200	1.58287	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
08/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.54700	2.58100	1.33490	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.24700	2.28100	1.51313	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.59700	2.63100	1.30920	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	2,423
08/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.86200	0.89500	3.82831	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.94800	1.98200	1.74538	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
08/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.67500	0.70500	4.44444	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	15,000
08/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.84800	1.88200	1.83983	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,000
08/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	1,000
08/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.76800	0.79900	4.03646	0.00000	0.0000	500
08/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.04800	2.08200	1.66016	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	20,000
08/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.62900	0.65900	4.76948	0.00000	0.0000	0
08/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	6,534
08/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.05190	7.01660	0.50057	7.09150	7.0285	54,982
08/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.07300	0.07100	2.73973	0.00000	0.0000	33,350
08/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.02100	1.05400	3.23213	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06900	0.06700	2.89855	0.00000	0.0000	340
08/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.06700	1.10000	3.09278	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.07800	0.07500	3.84615	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.97600	1.00800	3.27869	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.48900	1.52300	2.28341	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	30,000
08/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.45000	3.48500	1.01449	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
08/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.44000	0.46400	5.45455	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.19200	0.18100	5.72917	0.00000	0.0000	33,350
08/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.39300	1.42800	2.51256	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	3,000

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
08/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.59200	0.61900	4.56081	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.14400	0.13600	5.55556	0.00000	0.0000	12,000
08/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.63200	0.66000	4.43038	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.13400	0.12700	5.22388	0.00000	0.0000	371
08/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.67300	0.70200	4.30906	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.12500	0.11900	4.80000	0.00000	0.0000	500
08/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.40500	0.42800	5.67901	0.00000	0.0000	0
08/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.20700	0.19500	5.79710	0.00000	0.0000	7,500
08/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.14940	7.11390	0.49655	7.13800	7.1380	15,118
08/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.25600	0.24500	4.29688	0.00000	0.0000	0
08/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.55700	0.58100	4.30880	0.00000	0.0000	0
08/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.24200	0.23200	4.13223	0.00000	0.0000	0
08/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.59300	0.61800	4.21585	0.00000	0.0000	0
08/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.27000	0.25800	4.44444	0.00000	0.0000	0
08/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.52100	0.54400	4.41459	0.00000	0.0000	0
08/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.61200	0.58600	4.24837	0.00000	0.0000	0
08/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16300	0.17200	5.52147	0.00000	0.0000	0
08/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.25610	7.22060	0.48924	0.00000	0.0000	288
08/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.22300	0.21600	3.13901	0.00000	0.0000	0
08/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.01700	1.04500	2.75320	0.00000	0.0000	0
08/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.21500	0.20800	3.25581	0.00000	0.0000	0
08/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.05900	1.08700	2.64400	0.00000	0.0000	0
08/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.23200	0.22500	3.01724	0.00000	0.0000	0
08/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.97600	1.00400	2.86885	0.00000	0.0000	0
08/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.21070	9.17670	0.36914	0.00000	0.0000	0
08/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.53400	1.52100	0.84746	0.00000	0.0000	0
08/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.52300	1.54400	1.37886	0.00000	0.0000	0
08/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.51800	1.50500	0.85639	0.00000	0.0000	0
08/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.55700	1.57800	1.34875	0.00000	0.0000	0
08/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.55000	1.53700	0.83871	0.00000	0.0000	0
08/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.48900	1.51000	1.41034	0.00000	0.0000	0
08/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.08360	11.02180	0.55758	11.08000	11.0605	22,638
08/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05900	0.05100	13.55932	0.00000	0.0000	0
08/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.87500	0.92900	6.17143	0.00000	0.0000	0
08/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.83100	0.88400	6.37786	0.00000	0.0000	0
08/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06500	0.05600	13.84615	0.00000	0.0000	50
08/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.23350	11.17000	0.56527	0.00000	0.0000	22,861
08/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.23300	0.21600	7.29614	0.00000	0.0000	0
08/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.80000	0.84600	5.75000	0.00000	0.0000	0
08/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.22100	0.20500	7.23982	0.00000	0.0000	0
08/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.83800	0.88500	5.60859	0.00000	0.0000	0
08/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.24500	0.22700	7.34694	0.00000	0.0000	0
08/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.76200	0.80700	5.90551	0.00000	0.0000	0
08/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.55000	0.59000	7.27273	0.00000	0.0000	0
08/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.33300	0.31000	6.90691	0.00000	0.0000	870

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.42700	1.48100	3.78416	0.00000	0.0000	0
08/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.11000	0.10100	8.18182	0.00000	0.0000	870
08/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.95700	1.00600	5.12017	0.00000	0.0000	0
08/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.19000	0.17600	7.36842	0.00000	0.0000	150
08/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.38050	11.31590	0.56764	0.00000	0.0000	1,510
08/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.36700	0.34600	5.72207	0.00000	0.0000	0
08/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.83700	0.88000	5.13740	0.00000	0.0000	0
08/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.35300	0.33300	5.66572	0.00000	0.0000	0
08/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.87300	0.91700	5.04009	0.00000	0.0000	0
08/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.38200	0.36000	5.75916	0.00000	0.0000	0
08/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.80200	0.84400	5.23691	0.00000	0.0000	0
08/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08450	0.08460	0.11834	0.00000	0.0000	131
08/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00204	0.00207	1.47059	0.00000	0.0000	0
08/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00354	0.00347	1.97740	0.00000	0.0000	0
08/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00037	0.00038	2.70270	0.00000	0.0000	0
08/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01187	0.01178	0.75821	0.00000	0.0000	0
08/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00869	0.00878	1.03567	0.00000	0.0000	0
08/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00019	0.00018	5.26316	0.00000	0.0000	0
08/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08580	0.08590	0.11655	0.00000	0.0000	0
08/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00377	0.00383	1.59151	0.00000	0.0000	0
08/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00497	0.00493	0.80483	0.00000	0.0000	0
08/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00145	0.00154	6.20690	0.00000	0.0000	0
08/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01265	0.01264	0.07905	0.00000	0.0000	0
08/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00959	0.00961	0.20855	0.00000	0.0000	0
08/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00079	0.00071	10.12658	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.68650	9.63240	0.55851	9.72500	9.7240	10,469
08/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.51400	10.56800	0.51360	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.51400	8.56800	0.63425	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.51400	6.56800	0.82898	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.51400	4.56800	1.19628	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.51500	2.56900	2.14712	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.52200	1.57500	3.48226	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.07000	0.06300	10.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.58400	0.63100	8.04795	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.54000	0.49700	7.96296	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.05400	0.06500	20.37037	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.48800	1.43400	3.62903	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.36500	2.41900	2.28330	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.56400	10.61800	0.51117	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.56400	8.61800	0.63055	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.56400	6.61800	0.82267	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.56400	4.61800	1.18317	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.56500	2.61900	2.10526	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.57100	1.62400	3.37365	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.62700	0.67400	7.49601	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.50000	0.45800	8.40000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.06400	0.07600	18.75000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.43900	1.38500	3.75261	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.26400	11.31800	0.47940	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.26400	9.31800	0.58290	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.26400	7.31800	0.74339	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.26400	5.31800	1.02584	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.26400	3.31800	1.65441	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.26600	2.32000	2.38305	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.27700	1.33000	4.15035	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.12300	0.11000	10.56911	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.38700	0.42800	10.59432	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.75700	0.70800	6.47292	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.16400	11.21800	0.48370	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.16400	9.21800	0.58926	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.16400	7.21800	0.75377	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.16400	5.21800	1.04570	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.16400	3.21800	1.70670	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.16600	2.22000	2.49307	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.18000	1.23200	4.40678	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.15300	0.13700	10.45752	0.00000	0.0000	750
08/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.31700	0.35500	11.98738	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.85000	0.79900	6.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.31400	10.36800	0.52356	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.31400	8.36800	0.64951	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.31400	6.36800	0.85524	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.31400	4.36800	1.25174	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.31600	2.36900	2.28843	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.32600	1.37800	3.92157	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.11000	0.09800	10.90909	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.42400	0.46600	9.90566	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.71200	0.66400	6.74157	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.02600	0.03200	23.07692	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.68800	1.63400	3.19905	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.41400	10.46800	0.51853	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.41400	8.46800	0.64179	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.41400	6.46800	0.84191	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.41400	4.46800	1.22338	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.41500	2.46900	2.23602	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.42300	1.47600	3.72453	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.08800	0.07800	11.36364	0.00000	0.0000	375
08/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.50200	0.54600	8.76494	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.62400	0.57800	7.37179	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.58800	1.53400	3.40050	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.71400	10.76800	0.50401	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.71400	8.76800	0.61969	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.71400	6.76800	0.80429	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.71400	4.76800	1.14552	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.71500	2.76900	1.98895	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.71900	1.77200	3.08319	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.75900	0.80800	6.45586	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.38800	0.35200	9.27835	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.10200	0.12000	17.64706	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.29000	1.23600	4.18605	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.86400	10.91800	0.49705	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.86400	8.91800	0.60921	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.86400	6.91800	0.78671	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.86400	4.91800	1.11020	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.86500	2.91900	1.88482	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.86800	1.92100	2.83726	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.89600	0.94600	5.58036	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.29100	0.26100	10.30928	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.15500	0.17900	15.48387	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.14100	1.08700	4.73269	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.16400	10.21800	0.53129	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.16400	8.21800	0.66144	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.16400	6.21800	0.87605	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.16400	4.21800	1.29683	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.83700	1.78300	2.93958	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.21400	10.26800	0.52869	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.21400	8.26800	0.65741	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.21400	6.26800	0.86901	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.21400	4.26800	1.28144	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.21600	2.27000	2.43682	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.22900	1.28100	4.23108	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.13700	0.12300	10.21898	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.35100	0.39100	11.39601	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.80300	0.75300	6.22665	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.78700	1.73300	3.02182	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.26400	10.31800	0.52611	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.26400	8.31800	0.65344	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.26400	6.31800	0.86207	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.26400	4.31800	1.26642	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.73800	1.68400	3.10702	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.67000	0.71800	7.16418	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	60
08/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.26200	0.23400	10.68702	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.17600	0.20200	14.77273	0.00000	0.0000	750
08/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.46100	0.42100	8.67679	0.00000	0.0000	0
08/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.07500	0.08900	18.66667	0.00000	0.0000	1,125
08/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.81560	9.75960	0.57052	9.84950	9.8495	12,157
08/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.35300	0.33300	5.66572	0.00000	0.0000	0
08/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.33700	0.37300	10.68249	0.00000	0.0000	0
08/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.33300	0.31400	5.70571	0.00000	0.0000	0
08/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.36700	0.40400	10.08174	0.00000	0.0000	0
08/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.37800	0.35300	6.61376	0.00000	0.0000	0
08/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.31200	0.34300	9.93590	0.00000	0.0000	0
08/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.20300	0.22700	11.82266	0.00000	0.0000	0
08/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.51900	0.48700	6.16570	0.00000	0.0000	10,429

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.76000	0.80600	6.05263	0.00000	0.0000	0
08/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.17600	0.16600	5.68182	0.00000	0.0000	14,937
08/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.84100	0.88900	5.70749	0.00000	0.0000	0
08/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.15700	0.14900	5.09554	0.00000	0.0000	4,508
08/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.94130	9.88440	0.57236	0.00000	0.0000	5,820
08/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.51400	0.48900	4.86381	0.00000	0.0000	0
08/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.37300	0.40500	8.57909	0.00000	0.0000	0
08/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.48900	0.46500	4.90798	0.00000	0.0000	0
08/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.39800	0.43100	8.29146	0.00000	0.0000	0
08/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.54000	0.51400	4.81481	0.00000	0.0000	0
08/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.34900	0.38000	8.88252	0.00000	0.0000	0
08/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.78580	6.75360	0.47452	6.78900	6.7890	14,610
08/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07900	0.06900	12.65823	0.00000	0.0000	0
08/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.19300	0.21500	11.39896	0.00000	0.0000	0
08/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.22800	0.25200	10.52632	0.00000	0.0000	0
08/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06400	0.05600	12.50000	0.00000	0.0000	200
08/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.79990	6.76990	0.44118	6.77980	6.7798	631
08/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.25300	0.23700	6.32411	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.15300	0.16700	9.15033	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.22500	0.21000	6.66667	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.17500	0.19000	8.57143	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.28300	0.26600	6.00707	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.13300	0.14600	9.77444	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.81380	6.78220	0.46376	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.34500	0.32700	5.21739	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.18100	0.19500	7.73481	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.31600	0.29900	5.37975	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.20200	0.21700	7.42574	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.37500	0.35700	4.80000	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.16100	0.17500	8.69565	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.81350	6.78400	0.43296	0.00000	0.0000	149
08/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.39600	0.38000	4.04040	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.23300	0.24600	5.57940	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.36900	0.35300	4.33604	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.25600	0.26900	5.07813	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.42400	0.40800	3.77358	0.00000	0.0000	0
08/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.21100	0.22400	6.16114	0.00000	0.0000	0
08/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.35070	7.32990	0.28297	0.00000	0.0000	0
08/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.87400	0.84500	3.31808	0.00000	0.0000	0
08/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.82300	0.81500	0.97205	0.00000	0.0000	0
08/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.85200	0.82900	2.69953	0.00000	0.0000	0
08/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.85100	0.84900	0.23502	0.00000	0.0000	0
08/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.89600	0.86800	3.12500	0.00000	0.0000	0
08/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.79500	0.78800	0.88050	0.00000	0.0000	0
08/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.83950	6.79450	0.65794	6.84400	6.8440	806

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
08/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.87100	0.91300	4.82204	0.00000	0.0000	0
08/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
08/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.91900	0.96200	4.67900	0.00000	0.0000	0
08/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
08/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.82200	0.86400	5.10949	0.00000	0.0000	0
08/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.91990	6.87370	0.66764	0.00000	0.0000	0
08/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.15300	0.13300	13.07190	0.00000	0.0000	0
08/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.28300	0.30900	9.18728	0.00000	0.0000	0
08/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.13800	0.11900	13.76812	0.00000	0.0000	0
08/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.31800	0.34500	8.49057	0.00000	0.0000	0
08/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17100	0.14900	12.86550	0.00000	0.0000	0
08/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.25100	0.27500	9.56175	0.00000	0.0000	0
08/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.19730	7.20010	0.03890	0.00000	0.0000	150
08/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.27600	0.27400	0.72464	0.00000	0.0000	0
08/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.12900	0.12400	3.87597	0.00000	0.0000	0
08/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.24500	0.24300	0.81633	0.00000	0.0000	0
08/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.14800	0.14300	3.37838	0.00000	0.0000	0
08/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.30800	0.30700	0.32468	0.00000	0.0000	0
08/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.11100	0.10700	3.60360	0.00000	0.0000	0
08/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.30610	7.30770	0.02190	0.00000	0.0000	0
08/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.31000	0.30900	0.32258	0.00000	0.0000	0
08/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25400	0.25100	1.18110	0.00000	0.0000	0
08/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.28500	0.28400	0.35088	0.00000	0.0000	0
08/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27900	0.27600	1.07527	0.00000	0.0000	0
08/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.33600	0.33500	0.29762	0.00000	0.0000	0
08/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.23000	0.22700	1.30435	0.00000	0.0000	0
Future Open Interest										464,696
Option Open Interest										482,542
Total										947,238