



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 07/04/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.35640	7.34600	0.14137	7.36000	7.2930	259,982
07/04/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	1.05200	1.06100	0.85551	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.79400	8.80400	0.11371	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.79400	6.80400	0.14719	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.20600	3.19600	0.31192	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.84400	8.85400	0.11307	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.84400	6.85400	0.14611	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.15600	3.14600	0.31686	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.94400	8.95400	0.11181	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	9.24400	9.25400	0.10818	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.44400	9.45400	0.10589	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.44400	7.45400	0.13434	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.44400	3.45400	0.29036	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.39400	9.40400	0.10645	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.39400	7.40400	0.13524	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.39400	3.40400	0.29464	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.60700	1.59600	0.68451	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.60600	2.59600	0.38373	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	9.34400	9.35400	0.10702	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	7.34400	7.35400	0.13617	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	9.14400	9.15400	0.10936	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	9.19400	9.20400	0.10877	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	9.09400	9.10400	0.10996	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	7.09400	7.10400	0.14096	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.12800	0.12300	3.90625	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.22200	0.22700	2.25225	0.00000	0.0000	100
07/04/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	0.91100	0.90000	1.20746	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	1.90600	1.89600	0.52466	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	2.90600	2.89600	0.34412	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.99400	9.00400	0.11119	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.99400	7.00400	0.14298	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.00900	0.99900	0.99108	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.00600	1.99600	0.49850	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.00600	2.99600	0.33267	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.89400	8.90400	0.11244	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.22600	0.21900	3.09735	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.12000	0.12300	2.50000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.10800	1.09800	0.90253	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.10600	3.09600	0.32196	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.94400	6.95400	0.14401	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.44400	5.45400	0.18369	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	140
07/04/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.95400	0.96400	1.04822	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.19600	0.18900	3.57143	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.14000	0.14300	2.14286	0.00000	0.0000	10,000
07/04/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.05900	1.04800	1.03872	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.05600	2.04600	0.48638	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.05600	3.04600	0.32723	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	1.10100	1.11000	0.81744	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.39700	1.40700	0.71582	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.24400	7.25400	0.13805	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.19400	7.20400	0.13900	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	4.19400	4.20400	0.23844	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.14400	7.15400	0.13998	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.34700	1.35700	0.74239	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.67100	0.66100	1.49031	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	1.65700	1.64600	0.66385	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	2.65600	2.64600	0.37651	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.15000	1.15900	0.78261	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.11200	0.10600	5.35714	0.00000	0.0000	7,500
07/04/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.25600	0.26000	1.56250	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.85600	1.84600	0.53879	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.85600	2.84600	0.35014	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.69400	5.70400	0.17562	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.69400	4.70400	0.21304	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.69400	3.70400	0.27071	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.19900	1.20900	0.83403	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.09700	0.09200	5.15464	0.00000	0.0000	1,430

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.29100	0.29600	1.71821	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.81400	0.80300	1.35135	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.80600	1.79600	0.55371	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.80600	2.79600	0.35638	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.74400	5.75400	0.17409	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.74400	4.75400	0.21079	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.74400	3.75400	0.26709	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.24800	1.25800	0.80128	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.76600	0.75500	1.43603	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.75700	1.74600	0.62607	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.75600	2.74600	0.36284	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.79400	5.80400	0.17259	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.79400	3.80400	0.26357	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.29800	1.30800	0.77042	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.71800	0.70800	1.39276	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.70700	1.69600	0.64441	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.70600	2.69600	0.36955	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.94400	5.95400	0.16824	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.94400	4.95400	0.20227	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.94400	3.95400	0.25355	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.44700	1.45600	0.62198	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	21,795
07/04/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.49000	0.49700	1.42857	0.00000	0.0000	200
07/04/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.57900	0.56900	1.72712	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.55700	1.54600	0.70649	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.55600	2.54600	0.39124	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	450
07/04/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.53400	0.54100	1.31086	0.00000	0.0000	430
07/04/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.53400	0.52400	1.87266	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.50700	1.49600	0.72993	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.50600	2.49600	0.39904	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	6.04400	6.05400	0.16545	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	4.04400	4.05400	0.24728	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.54600	1.55600	0.64683	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	55
07/04/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.57800	0.58600	1.38408	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.49100	0.48100	2.03666	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.45700	1.44600	0.75498	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.45600	2.44600	0.40717	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	6.14400	6.15400	0.16276	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	4.14400	4.15400	0.24131	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	6.34400	6.35400	0.15763	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	5.34400	5.35400	0.18713	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	4.34400	4.35400	0.23020	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	3.34400	3.35400	0.29904	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	6.29400	6.30400	0.15888	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.29400	5.30400	0.18889	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	4.29400	4.30400	0.23288	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.29300	0.28400	3.07167	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.08700	0.08800	1.14943	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.20800	1.19700	0.91060	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.20600	2.19600	0.45331	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	6.24400	6.25400	0.16015	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	4.24400	4.25400	0.23563	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.24400	3.25400	0.30826	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.74500	1.75500	0.57307	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.76300	0.77100	1.04849	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.32900	0.32000	2.73556	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.07300	0.07400	1.36986	0.00000	0.0000	200
07/04/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.25700	1.24700	0.79554	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.25600	2.24600	0.44326	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	6.09400	6.10400	0.16410	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	4.09400	4.10400	0.24426	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.62300	0.63100	1.28411	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.44800	0.43800	2.23214	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.40700	1.39600	0.78181	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.40600	2.39600	0.41563	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.99400	6.00400	0.16683	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.99400	5.00400	0.20024	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.99400	4.00400	0.25038	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.59600	1.60600	0.62657	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.49600	1.50600	0.66845	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.64400	5.65400	0.17718	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.64400	4.65400	0.21533	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.64600	1.65500	0.54678	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.40700	0.39700	2.45700	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.05100	0.05100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.35700	1.34700	0.73692	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.84400	5.85400	0.17112	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.84400	3.85400	0.26015	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	21,795
07/04/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.84500	1.85500	0.54201	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.25900	0.25000	3.47490	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.10300	0.10400	0.97087	0.00000	0.0000	10,000
07/04/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.15800	1.14700	0.94991	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.15600	2.14600	0.46382	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.49400	4.50400	0.22252	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.89500	1.90500	0.52770	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.69500	1.70500	0.58997	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.16900	0.16200	4.14201	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.16300	0.16600	1.84049	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	8.14400	8.15400	0.12279	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.64400	6.65400	0.15051	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.14400	5.15400	0.19440	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.64400	3.65400	0.27442	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.86200	0.85200	1.16009	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.35600	2.34600	0.42445	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.85600	3.84600	0.25934	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.39400	8.40400	0.11913	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.89400	6.90400	0.14505	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.89400	3.90400	0.25681	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.90600	0.91500	0.99338	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.62500	0.61400	1.76000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.10600	2.09600	0.47483	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.60600	3.59600	0.27732	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.94500	1.95500	0.51414	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.08400	0.07900	5.95238	0.00000	0.0000	6,350
07/04/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.32800	0.33300	1.52439	0.00000	0.0000	130
07/04/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.89400	4.90400	0.20433	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,978
07/04/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.54400	4.55400	0.22007	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	21,978
07/04/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.79500	1.80500	0.55710	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.99500	2.00500	0.50125	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.07200	0.06800	5.55556	0.00000	0.0000	100
07/04/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.36600	0.37200	1.63934	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.84400	4.85400	0.20644	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	2.24400	2.25400	0.44563	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	2.14500	2.15400	0.41958	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.06200	0.05900	4.83871	0.00000	0.0000	17,000
07/04/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.40600	0.41300	1.72414	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	2.29400	2.30400	0.43592	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	2.19400	2.20400	0.45579	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	2.09500	2.10500	0.47733	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	33
07/04/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.44800	0.45500	1.56250	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.19400	5.20400	0.19253	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.81000	0.81900	1.11111	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.39400	5.40400	0.18539	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.29400	3.30400	0.30358	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.19400	3.20400	0.31309	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	3.09400	3.10400	0.32321	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	1,900
07/04/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	1.00300	1.01200	0.89731	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.24400	5.25400	0.19069	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.14400	3.15400	0.31807	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	3.04400	3.05400	0.32852	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	135
07/04/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.85800	0.86700	1.04895	0.00000	0.0000	6
07/04/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	5.09400	5.10400	0.19631	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.99400	3.00400	0.33400	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.89400	2.90400	0.34554	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.79400	2.80400	0.35791	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.69400	2.70400	0.37120	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.59400	2.60400	0.38551	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.49400	2.50400	0.40096	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.39400	2.40400	0.41771	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.71600	0.72400	1.11732	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	26,596
07/04/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.79400	4.80400	0.20859	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	26,596
07/04/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	2.04500	2.05500	0.48900	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	5.04400	5.05400	0.19826	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.94400	2.95400	0.33967	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.84400	2.85400	0.35162	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.74400	2.75400	0.36443	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.54400	2.55400	0.39308	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.44400	2.45400	0.40917	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	2.34400	2.35400	0.42662	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.66900	0.67800	1.34529	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.64400	2.65400	0.37821	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	8.34400	8.35400	0.11985	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	3.65600	3.64600	0.27352	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.39400	6.40400	0.15640	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.39400	4.40400	0.22758	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.44400	8.45400	0.11843	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.44400	6.45400	0.15518	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.44400	4.45400	0.22502	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.55600	3.54600	0.28121	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.59400	8.60400	0.11636	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.59400	6.60400	0.15165	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.59400	4.60400	0.21768	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.40600	3.39600	0.29360	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.49400	8.50400	0.11773	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.49400	6.50400	0.15399	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.50600	3.49600	0.28523	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	10.14400	10.15400	0.09858	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.54400	8.55400	0.11704	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.54400	6.55400	0.15281	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.45600	3.44600	0.28935	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.64400	8.65400	0.11569	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.35600	3.34600	0.29797	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.69400	8.70400	0.11502	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.69400	6.70400	0.14939	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.36700	0.35800	2.45232	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	6,000
07/04/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.30700	1.29700	0.76511	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.30600	2.29600	0.43365	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.30600	3.29600	0.30248	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	8.24400	8.25400	0.12130	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.75600	3.74600	0.26624	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	8.29400	8.30400	0.12057	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.70600	3.69600	0.26983	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.74400	8.75400	0.11436	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.74400	6.75400	0.14828	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.25600	3.24600	0.30713	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.14700	0.14100	4.08163	0.00000	0.0000	0
07/04/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.19100	0.19500	2.09424	0.00000	0.0000	100
07/04/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.47320	7.46310	0.13515	7.48100	7.4082	15,434
07/04/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.37700	8.38700	0.11937	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.37700	6.38700	0.15681	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.37800	4.38800	0.22841	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.39200	2.40200	0.41806	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.68300	0.67500	1.17130	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.06000	0.06200	3.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.62700	1.61700	0.61463	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.62400	2.61400	0.38110	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.62300	3.61300	0.27601	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.32700	8.33700	0.12009	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.32700	6.33700	0.15805	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.32800	4.33800	0.23105	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.34300	2.35300	0.42680	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.17900	0.17600	1.67598	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.50600	0.51300	1.38340	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.72400	0.71600	1.10497	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.05100	0.05300	3.92157	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.67700	1.66700	0.59630	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.67400	2.66400	0.37397	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.67300	3.66300	0.27226	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.16700	0.16400	1.79641	0.00000	0.0000	509
07/04/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.54400	0.55100	1.28676	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.42700	8.43700	0.11867	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.42700	6.43700	0.15559	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.42800	4.43800	0.22584	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.44100	2.45100	0.40967	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.15600	0.15300	1.92308	0.00000	0.0000	100
07/04/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.58300	0.59000	1.20069	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.64300	0.63600	1.08865	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.07000	0.07300	4.28571	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.57700	1.56700	0.63412	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.57400	2.56400	0.38850	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.57300	3.56300	0.27988	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.47700	8.48700	0.11797	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.47700	6.48700	0.15439	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.47800	4.48800	0.22331	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.49000	2.50000	0.40161	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.14500	0.14300	1.37931	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.62200	0.63000	1.28617	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.60400	0.59700	1.15894	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.08100	0.08400	3.70370	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.52800	1.51800	0.65445	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.52400	2.51400	0.39620	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.52300	3.51300	0.28385	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.57700	8.58700	0.11659	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.57700	6.58700	0.15205	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.57800	4.58800	0.21844	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.58800	2.59800	0.38640	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.12700	0.12500	1.57480	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.70400	0.71200	1.13636	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.53100	0.52400	1.31827	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.10800	0.11100	2.77778	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.42900	1.41900	0.69979	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.42400	2.41400	0.41254	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.42300	3.41300	0.29214	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.62700	8.63700	0.11592	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.62700	6.63700	0.15090	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.62800	4.63800	0.21608	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.63700	2.64700	0.37922	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.11900	0.11700	1.68067	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.74600	0.75400	1.07239	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.49600	0.49000	1.20968	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.12300	0.12700	3.25203	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.37900	1.37000	0.65265	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.37400	2.36400	0.42123	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.37300	3.36300	0.29647	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.67700	8.68700	0.11525	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.67700	6.68700	0.14977	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.67800	4.68800	0.21377	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.68600	2.69600	0.37230	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.78800	0.79600	1.01523	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.46300	0.45700	1.29590	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.14000	0.14400	2.85714	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.33000	1.32000	0.75188	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.32400	2.31400	0.43029	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.32300	3.31300	0.30093	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.82700	8.83700	0.11329	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.82700	6.83700	0.14648	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.82800	4.83800	0.20713	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.83400	2.84400	0.35286	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.37200	0.36600	1.61290	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.19900	0.20300	2.01005	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.18200	1.17300	0.76142	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.17400	2.16400	0.45998	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.17300	3.16300	0.31516	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.77700	8.78700	0.11393	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.77700	6.78700	0.14756	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.77800	4.78800	0.20929	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.78500	2.79500	0.35907	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.09800	0.09600	2.04082	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.87500	0.88300	0.91429	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.40100	0.39500	1.49626	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.17800	0.18200	2.24719	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.23200	1.22200	0.81169	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.22400	2.21400	0.44964	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.22300	3.21300	0.31027	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.92700	8.93700	0.11202	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.92700	6.93700	0.14436	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.92700	4.93700	0.20296	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.93300	2.94300	0.34095	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.08100	0.08000	1.23457	0.00000	0.0000	585
07/04/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.00800	1.01700	0.89286	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.31800	0.31300	1.57233	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.24500	0.25000	2.04082	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.08500	1.07600	0.82949	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.07500	2.06500	0.48193	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.07300	3.06300	0.32541	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.09200	0.09000	2.17391	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.91900	0.92700	0.87051	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.22700	8.23700	0.12155	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.22700	6.23700	0.16059	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.22800	4.23800	0.23652	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.24600	2.25600	0.44524	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.20600	0.20200	1.94175	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.43300	0.43900	1.38568	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.80900	0.80100	0.98888	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.77600	1.76600	0.56306	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.77300	2.76300	0.36062	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.77300	3.76300	0.26504	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.27700	8.28700	0.12082	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.27700	6.28700	0.15931	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.27800	4.28800	0.23375	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.29400	2.30400	0.43592	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.19200	0.18800	2.08333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.46900	0.47500	1.27932	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.76600	0.75800	1.04439	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.72600	1.71600	0.57937	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.72400	2.71300	0.40382	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.72300	3.71300	0.26860	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.52700	8.53700	0.11727	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.52700	6.53700	0.15321	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.52800	4.53800	0.22085	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.53900	2.54900	0.39386	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.13600	0.13400	1.47059	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.66300	0.67100	1.20664	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.56700	0.56000	1.23457	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.09400	0.09700	3.19149	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.47800	1.46800	0.67659	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.47400	2.46400	0.40420	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.47300	3.46300	0.28794	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.72700	8.73700	0.11459	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.72700	6.73700	0.14865	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.72800	4.73800	0.21151	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.73500	2.74500	0.36563	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.10400	0.10300	0.96154	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.83100	0.84000	1.08303	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.43100	0.42500	1.39211	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.15800	0.16200	2.53165	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.28100	1.27100	0.78064	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.27400	2.26400	0.43975	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.27300	3.26300	0.30553	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.87700	8.88700	0.11265	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.87700	6.88700	0.14541	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.87700	4.88700	0.20504	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.88400	2.89400	0.34674	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.08600	0.08500	1.16279	0.00000	0.0000	3,000
07/04/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.96300	0.97200	0.93458	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.34400	0.33900	1.45349	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.22100	0.22600	2.26244	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.13400	1.12400	0.88183	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.12500	2.11500	0.47059	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.12300	3.11300	0.32020	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.85900	1.86800	0.48413	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.71300	1.72300	0.58377	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.14500	1.15400	0.78603	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.06800	0.06700	1.47059	0.00000	0.0000	500

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.28400	1.29400	0.77882	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.05700	0.05700	0.00000	0.00000	0.0000	3,000
07/04/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.66500	1.67500	0.60060	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.56900	1.57800	0.57361	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.19100	1.20000	0.75567	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.36400	0.37000	1.64835	0.00000	0.0000	0
07/04/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.23700	0.23300	1.68776	0.00000	0.0000	100
07/04/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.58850	7.57860	0.13046	7.59100	7.5270	6,674
07/04/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.36200	8.37100	0.10763	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.36300	6.37200	0.14144	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.37400	4.38400	0.22862	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05300	0.05400	1.88679	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.41500	2.42500	0.41408	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.26500	0.26100	1.50943	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.62700	0.63200	0.79745	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.75500	0.74800	0.92715	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.11700	0.11900	1.70940	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.65100	1.64200	0.54512	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.64100	2.63100	0.37864	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.63900	3.62900	0.27480	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.15200	0.15000	1.31579	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.11400	1.12100	0.62837	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.41200	8.42100	0.10699	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.41300	6.42200	0.14034	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.42400	4.43300	0.20344	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05100	0.05200	1.96078	0.00000	0.0000	300
07/04/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.46300	2.47300	0.40601	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.71900	0.71200	0.97357	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.13100	0.13300	1.52672	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.60300	1.59300	0.62383	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.59100	2.58100	0.38595	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.58900	3.57900	0.27863	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.46200	8.47100	0.10636	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.46300	6.47200	0.13925	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.47300	4.48200	0.20121	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.51200	2.52100	0.35828	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.24000	0.23600	1.66667	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.70200	0.70700	0.71225	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.68400	0.67700	1.02339	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14600	0.14800	1.36986	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.55400	1.54500	0.57915	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.54100	2.53100	0.39355	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.53900	3.52900	0.28257	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.51200	8.52100	0.10573	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.51300	6.52200	0.13819	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.52200	4.53200	0.22114	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.56000	2.56900	0.35156	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.22900	0.22500	1.74672	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.74100	0.74600	0.67476	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.65100	0.64400	1.07527	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.16300	0.16500	1.22699	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.50600	1.49700	0.59761	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.49100	2.48100	0.40145	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.48900	3.47900	0.28662	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.25200	0.24800	1.58730	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.66400	0.66900	0.75301	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.56200	8.57100	0.10512	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.56300	6.57200	0.13713	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.57200	4.58100	0.19685	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.04600	0.04600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.60800	2.61700	0.34509	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.21800	0.21500	1.37615	0.00000	0.0000	4,400
07/04/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.78000	0.78600	0.76923	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.61800	0.61100	1.13269	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.18000	0.18200	1.11111	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.45800	1.44800	0.68587	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.44100	2.43200	0.36870	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.43900	3.42900	0.29078	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.61200	8.62100	0.10451	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.61300	6.62200	0.13610	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.62100	4.63000	0.19476	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04400	0.04500	2.27273	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.65600	2.66600	0.37651	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.20800	0.20500	1.44231	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.82000	0.82600	0.73171	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.58700	0.58000	1.19250	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.19900	0.20100	1.00503	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.41000	1.40000	0.70922	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.39200	2.38200	0.41806	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.38900	3.37900	0.29507	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.66200	8.67100	0.10390	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.66300	6.67200	0.13507	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.67100	4.68000	0.19268	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.70500	2.71400	0.33272	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.19800	0.19600	1.01010	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.86000	0.86700	0.81395	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.55700	0.55000	1.25673	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.21900	0.22100	0.91324	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.36200	1.35300	0.66079	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.34200	2.33200	0.42699	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.33900	3.32900	0.29949	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.86200	8.87100	0.10156	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.86300	6.87200	0.13114	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.86900	4.87800	0.18484	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.89900	2.90900	0.34495	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.16500	0.16300	1.21212	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.02700	1.03400	0.68160	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.44700	0.44100	1.34228	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.30900	0.31200	0.97087	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.17300	1.16400	0.76726	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.14300	2.13400	0.41997	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.13900	3.12900	0.31857	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.81200	8.82100	0.10213	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.81300	6.82200	0.13210	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.81900	4.82800	0.18676	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.85100	2.86000	0.31568	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.17300	0.17100	1.15607	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.98500	0.99200	0.71066	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.47300	0.46700	1.26850	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.28500	0.28800	1.05263	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.21900	1.21100	0.65628	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.19300	2.18300	0.45600	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.18900	3.17900	0.31358	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.14500	0.14300	1.37931	0.00000	0.0000	117
07/04/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.15700	1.16400	0.60501	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.91200	8.92100	0.10099	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.91300	6.92200	0.13019	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.91800	4.92700	0.18300	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.94800	2.95800	0.33921	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.15800	0.15600	1.26582	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.07000	1.07700	0.65421	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.42300	0.41700	1.41844	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.33500	0.33800	0.89552	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.12600	1.11700	0.79929	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.09400	2.08400	0.47755	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.08900	3.08000	0.29136	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.18900	0.18700	1.05820	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.90100	0.90800	0.77691	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.26200	8.27100	0.10893	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.26300	6.27200	0.14370	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.27600	4.28600	0.23386	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.05800	0.05800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.32000	2.32900	0.38793	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.29200	0.28800	1.36986	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.55400	0.55900	0.90253	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.83000	0.82200	0.96386	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09200	0.09300	1.08696	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.74900	1.74000	0.51458	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.74000	2.73000	0.36496	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.73900	3.72900	0.26745	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.31200	8.32100	0.10828	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.31300	6.32200	0.14256	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.32500	4.33500	0.23121	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.05500	0.05600	1.81818	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.36700	2.37700	0.42248	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.27800	0.27400	1.43885	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.59000	0.59500	0.84746	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.79200	0.78400	1.01010	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10400	0.10500	0.96154	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.70000	1.69100	0.52941	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.69000	2.68100	0.33457	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.68900	3.67900	0.27108	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.71200	8.72100	0.10331	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.71300	6.72200	0.13407	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.72000	4.72900	0.19068	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.75300	2.76300	0.36324	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.52800	0.52100	1.32576	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.24000	0.24200	0.83333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.31400	1.30500	0.68493	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.29200	2.28300	0.39267	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.28900	3.27900	0.30404	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.76200	8.77100	0.10272	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.76300	6.77200	0.13308	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.77000	4.77900	0.18868	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.80200	2.81100	0.32120	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.18100	0.17800	1.65746	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.94300	0.94900	0.63627	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.50000	0.49300	1.40000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.26200	0.26400	0.76336	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.26700	1.25800	0.71034	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.24300	2.23300	0.44583	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.23900	3.22900	0.30874	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.46300	7.47200	0.12059	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.46500	5.47400	0.16468	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.48800	3.49700	0.25803	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.10200	0.10100	0.98039	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.56400	1.57200	0.51151	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.53900	4.52900	0.22031	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.61000	1.61800	0.49689	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.09800	0.09700	1.02041	0.00000	0.0000	330
07/04/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.07500	0.07400	1.33333	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.98700	1.99500	0.40262	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.09100	0.09100	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.70300	1.71200	0.52848	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.03400	2.04300	0.44248	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.30700	0.30300	1.30293	0.00000	0.0000	0
07/04/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.51900	0.52400	0.96339	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.70250	7.69250	0.12983	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.38000	0.37500	1.31579	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.67800	0.68300	0.73746	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.36100	0.35600	1.38504	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.70900	0.71400	0.70522	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.39900	0.39400	1.25313	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.64700	0.65200	0.77280	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.04900	1.05500	0.57197	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.25100	0.24700	1.59363	0.00000	0.0000	30,000
07/04/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.88600	2.89400	0.27720	0.00000	0.0000	0
07/04/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08800	0.08600	2.27273	0.00000	0.0000	30,000
07/04/2010	£ / R 2010/06/14			Foreign Exchange Future	11.17390	11.16470	0.08233	11.17000	11.1470	31,362
07/04/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.87600	10.88500	0.08275	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.87600	8.88500	0.10140	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	11.17600	11.18500	0.08053	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	9.17600	9.18500	0.09808	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.67600	10.68500	0.08430	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.67600	8.68500	0.10373	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.67600	6.68500	0.13481	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.67600	4.68500	0.19247	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.52600	10.53500	0.08550	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.52600	8.53500	0.10556	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.52600	6.53500	0.13791	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.52600	4.53500	0.19885	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	10.42600	10.43500	0.08632	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.42600	8.43500	0.10681	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.43400	2.44200	0.32868	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.45500	1.46300	0.54983	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.63100	0.62300	1.26783	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.05700	0.05800	1.75439	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.57800	1.56900	0.57034	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	10.22600	10.23500	0.08801	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.22600	8.23500	0.10941	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	10.27600	10.28500	0.08758	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.27600	8.28500	0.10875	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	8,032
07/04/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	1.31100	1.31900	0.61022	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.15500	0.15200	1.93548	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.43100	0.43700	1.39211	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.76000	0.75100	1.18421	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.72700	1.71800	0.52113	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.72600	10.73500	0.08391	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.72600	6.73500	0.13381	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.72600	4.73500	0.19044	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.92600	10.93500	0.08237	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.92600	8.93500	0.10083	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.92600	6.93500	0.12995	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	11.07600	11.08500	0.08126	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	9.07600	9.08500	0.09916	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	1.12200	1.12900	0.62389	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.21600	0.21200	1.85185	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.29200	0.29700	1.71233	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.94200	0.93300	0.95541	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	11.12600	11.13500	0.08089	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	9.12600	9.13500	0.09862	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.19900	0.19500	2.01005	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.32500	0.33000	1.53846	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.89500	0.88600	1.00559	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	11.02600	11.03500	0.08163	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	9.02600	9.03500	0.09971	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	3.02900	3.03800	0.29713	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	2.04100	2.04900	0.39196	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	1.07500	1.08300	0.74419	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.23500	0.23000	2.12766	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.26100	0.26500	1.53257	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.98900	0.98000	0.91001	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.97600	10.98500	0.08200	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.97600	6.98500	0.12901	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.97600	4.98500	0.18087	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.82600	10.83500	0.08313	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.82600	8.83500	0.10197	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.77600	10.78500	0.08352	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.77600	8.78500	0.10255	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.77600	6.78500	0.13282	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.77600	4.78500	0.18844	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.62600	10.63500	0.08470	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.62600	8.63500	0.10434	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.62600	6.63500	0.13583	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.62600	4.63500	0.19455	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.08900	0.08600	3.37079	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.71500	0.72100	0.83916	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.47500	0.46800	1.47368	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.10100	0.10300	1.98020	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.38000	1.37100	0.65217	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.57600	10.58500	0.08510	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.57600	8.58500	0.10494	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	10.47600	10.48500	0.08591	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	8.47600	8.48500	0.10618	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.48300	2.49200	0.36246	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.11200	0.10900	2.67857	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.58800	0.59400	1.02041	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.59000	0.58300	1.18644	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.06600	0.06800	3.03030	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	10.37600	10.38500	0.08674	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.37600	8.38500	0.10745	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.87600	6.88500	0.13089	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.87600	5.88500	0.15317	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.87600	4.88500	0.18458	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.87700	3.88600	0.23214	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.38400	2.39300	0.37752	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.40700	1.41500	0.56859	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.13200	0.12900	2.27273	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.50800	0.51400	1.18110	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.67300	0.66500	1.18871	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.04900	0.05000	2.04082	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.62700	1.61800	0.55317	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	3.07900	3.08700	0.25982	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	7.42600	7.43500	0.12120	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	5.42600	5.43500	0.16587	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.42600	4.43500	0.20334	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.05700	0.05500	3.50877	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.98300	0.99000	0.71211	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.28200	0.27700	1.77305	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.20800	0.21200	1.92308	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	7.32600	7.33500	0.12285	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.84500	1.85300	0.43360	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.89100	0.89800	0.78563	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.34000	0.33400	1.76471	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.16600	0.16900	1.80723	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.18300	1.17400	0.76078	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	7.02600	7.03500	0.12810	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	6.02600	6.03500	0.14935	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	5.02600	5.03500	0.17907	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	4.02700	4.03600	0.22349	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.53200	2.54100	0.35545	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.55200	1.56000	0.51546	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.10400	0.10100	2.88462	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.63000	0.63600	0.95238	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.55100	0.54300	1.45191	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.07700	0.07800	1.29870	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.47900	1.46900	0.67613	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.08200	0.08000	2.43902	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.75800	0.76500	0.92348	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.43900	0.43200	1.59453	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.11500	0.11700	1.73913	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.33000	1.32100	0.67669	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	6.47600	6.48500	0.13897	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	5.47600	5.48500	0.16435	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.99200	2.00000	0.40161	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.05300	0.05100	3.77358	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.02900	1.03600	0.68027	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.03600	1.02700	0.86873	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	7.37600	7.38500	0.12202	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	5.37600	5.38500	0.16741	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.37600	4.38500	0.20567	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.88000	2.88800	0.27778	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.89400	1.90200	0.42239	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	28
07/04/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.93700	0.94400	0.74707	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.31000	0.30500	1.61290	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.18600	0.19000	2.15054	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.13400	1.12400	0.88183	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	7.27600	7.28500	0.12369	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.27600	6.28500	0.14340	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	5.27600	5.28500	0.17058	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.27700	4.28500	0.18705	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.79600	1.80400	0.44543	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.07100	0.06800	4.22535	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.84700	0.85300	0.70838	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.37200	0.36600	1.61290	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.14800	0.15100	2.02703	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.23200	1.22300	0.73052	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.74700	1.75500	0.45793	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.80200	0.80900	0.87282	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.28100	1.27200	0.70258	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	7.07600	7.08500	0.12719	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	6.07600	6.08500	0.14812	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	5.07600	5.08500	0.17730	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	4.07700	4.08600	0.22075	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.60100	1.60900	0.49969	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.09600	0.09300	3.12500	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.67200	0.67800	0.89286	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.51200	0.50500	1.36719	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.08800	0.09000	2.27273	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.42900	1.42000	0.62981	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.58200	2.59100	0.34857	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.82600	6.83500	0.13185	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.82600	5.83500	0.15448	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.82600	4.83500	0.18649	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.82700	3.83600	0.23517	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.28600	2.29400	0.34996	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.57600	6.58500	0.13686	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.57600	5.58500	0.16141	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.57600	4.58500	0.19668	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.57700	3.58600	0.25161	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	2.09000	2.09800	0.38278	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.37600	6.38500	0.14115	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.18300	0.17900	2.18579	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.35900	0.36400	1.39276	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.84900	0.84000	1.06007	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.82600	1.81700	0.49288	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.22600	6.23500	0.14456	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	5.22600	5.23500	0.17222	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	8,032
07/04/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	3.22800	3.23700	0.27881	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.16900	0.16500	2.36686	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.39500	0.40000	1.26582	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.80400	0.79500	1.11940	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	5.32600	5.33500	0.16898	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.32600	4.33500	0.20804	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	3.32800	3.33700	0.27043	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.33500	2.34400	0.38544	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	1.35900	1.36700	0.58867	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.14300	0.14000	2.09790	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.46900	0.47500	1.27932	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.71600	0.70700	1.25698	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.67700	1.66800	0.53667	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.72600	8.73500	0.10314	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	7.22600	7.23500	0.12455	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.72600	5.73500	0.15718	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.22700	4.23600	0.21292	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.73100	2.73900	0.29293	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	1.26400	1.27100	0.55380	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.40500	0.39800	1.72840	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.13100	0.13300	1.52672	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.77700	1.76700	0.56275	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.27400	3.26500	0.27489	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.83000	2.83900	0.31802	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.97600	8.98500	0.10027	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	7.47600	7.48500	0.12039	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.97600	5.98500	0.15060	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	4.47600	4.48500	0.20107	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.97900	2.98800	0.30211	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.50400	1.51200	0.53191	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.25500	0.25100	1.56863	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.23100	0.23600	2.16450	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	1.52800	1.51900	0.58901	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.02400	3.01500	0.29762	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	9.42600	9.43500	0.09548	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.92600	7.93500	0.11355	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.42600	6.43500	0.14006	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.92600	4.93500	0.18270	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	3.42800	3.43600	0.23337	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.94300	1.95100	0.41173	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.12200	0.11900	2.45902	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.54800	0.55400	1.09489	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.08500	1.07600	0.82949	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.57400	2.56500	0.34965	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	7.12600	7.13500	0.12630	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.12600	6.13500	0.14691	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	5.12600	5.13500	0.17558	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.12700	4.13600	0.21808	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	3.12800	3.13700	0.28772	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.63100	2.64000	0.34208	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.13900	2.14700	0.37401	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.64900	1.65700	0.48514	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	1.16900	1.17600	0.59880	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.92900	2.93800	0.30727	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	7.17600	7.18500	0.12542	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.17600	6.18500	0.14573	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	5.17600	5.18500	0.17388	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.17700	4.18600	0.21547	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.68100	2.69000	0.33570	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.18800	2.19600	0.36563	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.69800	1.70600	0.47114	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	1.21600	1.22400	0.65789	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.78000	2.78900	0.32374	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,194
07/04/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.32600	6.33500	0.14227	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	11,194
07/04/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.23700	2.24500	0.35762	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	3.17800	3.18700	0.28320	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.62600	9.63500	0.09350	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.62600	7.63500	0.11802	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.62600	5.63500	0.15997	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.62700	3.63600	0.24814	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.37500	2.36500	0.42105	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.52600	9.53500	0.09448	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.52600	7.53500	0.11959	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.52600	5.53500	0.16287	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.52700	3.53600	0.25517	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.47400	2.46500	0.36378	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.57600	9.58500	0.09398	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.57600	7.58500	0.11880	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.42400	2.41500	0.37129	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.82600	9.83500	0.09159	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.82600	7.83500	0.11500	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.17500	2.16600	0.41379	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.92600	9.93500	0.09067	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.92600	5.93500	0.15187	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.92700	3.93600	0.22918	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.07500	2.06600	0.43373	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.87600	9.88500	0.09113	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.87600	7.88500	0.11427	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.12500	2.11600	0.42353	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.97600	9.98500	0.09022	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.97600	7.98500	0.11284	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.97700	3.98600	0.22630	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.02600	2.01600	0.49358	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	10.12600	10.13500	0.08888	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.12600	8.13500	0.11076	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.87600	1.86700	0.47974	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	10.17600	10.18500	0.08844	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.17600	8.18500	0.11008	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	10.07600	10.08500	0.08932	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	8.07600	8.08500	0.11144	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	1.92600	1.91700	0.46729	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	9.37600	9.38500	0.09599	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	3.37800	3.38700	0.26643	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.62400	2.61500	0.34299	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	1.97600	1.96700	0.45547	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	2.97400	2.96500	0.30262	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.12400	3.11500	0.28809	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	2.92400	2.91500	0.30780	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.67600	9.68500	0.09301	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.67600	7.68500	0.11725	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.67600	5.68500	0.15856	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.67700	3.68600	0.24476	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.32500	2.31500	0.43011	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	9.47600	9.48500	0.09498	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.47700	3.48600	0.25884	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	2.52400	2.51500	0.35658	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.82400	2.81500	0.31870	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	9.22600	9.23500	0.09755	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.77400	2.76500	0.32444	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.72600	9.73500	0.09254	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.72600	7.73500	0.11649	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.72700	3.73600	0.24148	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.27500	2.26600	0.39560	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	10.32600	10.33500	0.08716	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.32600	8.33500	0.10810	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.77600	9.78500	0.09206	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.77600	7.78500	0.11574	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.77600	5.78500	0.15582	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.77700	3.78600	0.23828	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.22500	2.21600	0.40449	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	10.02600	10.03500	0.08977	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	8.02600	8.03500	0.11214	0.00000	0.0000	0
07/04/2010	£ / R 2010/09/13			Foreign Exchange Future	11.34580	11.33720	0.07580	0.00000	0.0000	2,795
07/04/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.11700	0.13400	14.52991	0.00000	0.0000	0
07/04/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.57100	1.59700	1.65500	0.00000	0.0000	0
07/04/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.13200	0.12900	2.27273	0.00000	0.0000	0
07/04/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.48600	1.49200	0.40377	0.00000	0.0000	0
07/04/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.12400	0.12100	2.41935	0.00000	0.0000	0
07/04/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.52800	1.53400	0.39267	0.00000	0.0000	0
07/04/2010	£ / R 2010/12/13			Foreign Exchange Future	11.51690	11.50820	0.07554	11.51400	11.5140	58
07/04/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.07840	0.07850	0.12755	0.00000	0.0000	1,364
07/04/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00202	0.00204	0.99010	0.00000	0.0000	0
07/04/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00362	0.00354	2.20994	0.00000	0.0000	0
07/04/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00032	0.00032	0.00000	0.00000	0.0000	0
07/04/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.01192	0.01182	0.83893	0.00000	0.0000	0
07/04/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.00859	0.00868	1.04773	0.00000	0.0000	0
07/04/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00019	0.00018	5.26316	0.00000	0.0000	0
07/04/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.07970	0.07980	0.12547	0.00000	0.0000	0
07/04/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00350	0.00353	0.85714	0.00000	0.0000	0
07/04/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00670	0.00663	1.04478	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14			Foreign Exchange Future	9.84280	9.80580	0.37591	9.85000	9.7430	27,217
07/04/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	2.25800	2.29500	1.63862	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	2.05800	2.09500	1.79786	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	2.15800	2.19500	1.71455	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	9.45700	9.49400	0.39124	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	7.45700	7.49400	0.49618	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	5.45700	5.49400	0.67803	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	3.45700	3.49400	1.07029	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	25
07/04/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	1.46200	1.49800	2.46238	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	20
07/04/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.51700	0.54800	5.99613	0.00000	0.0000	271
07/04/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.57800	0.54500	5.70934	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	1.54400	1.50700	2.39637	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	2.54300	2.50600	1.45497	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	9.75700	9.79400	0.37921	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	7.75700	7.79400	0.47699	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	5.75700	5.79400	0.64270	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	3.75700	3.79400	0.98483	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.76000	1.79600	2.04545	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.78400	0.81900	4.46429	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.33800	0.31100	7.98817	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.09500	0.10500	10.52632	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	1.24500	1.20900	2.89157	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	2.24300	2.20600	1.64958	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.85700	9.89400	0.37537	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.85700	7.89400	0.47092	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.85700	5.89400	0.63172	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.85700	3.89400	0.95929	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.85900	1.89600	1.99032	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.87800	0.91300	3.98633	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.27100	0.24600	9.22509	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.12800	0.14000	9.37500	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.14600	1.11000	3.14136	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.14300	2.10600	1.72655	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	9.50700	9.54400	0.38919	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	7.50700	7.54400	0.49287	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	5.50700	5.54400	0.67187	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	3.50700	3.54400	1.05503	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	1.51100	1.54800	2.44871	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.56000	0.59100	5.53571	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.53400	0.50300	5.80524	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.04100	0.04700	14.63415	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	1.49400	1.45700	2.47657	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	2.49300	2.45600	1.48416	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	9.55700	9.59400	0.38715	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	7.55700	7.59400	0.48961	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	5.55700	5.59400	0.66583	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	3.55700	3.59400	1.04020	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	1.56100	1.59800	2.37028	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.60300	0.63500	5.30680	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.49200	0.46200	6.09756	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.04900	0.05600	14.28571	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	1.44400	1.40700	2.56233	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	2.44300	2.40600	1.51453	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	9.70700	9.74400	0.38117	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	7.70700	7.74400	0.48008	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	5.70700	5.74400	0.64833	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	3.70700	3.74400	0.99811	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	1.71000	1.74700	2.16374	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.73800	0.77200	4.60705	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.37400	0.34600	7.48663	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.08100	0.09000	11.11111	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	1.29500	1.25800	2.85714	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	2.29300	2.25600	1.61361	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	9.60700	9.64400	0.38514	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	7.60700	7.64400	0.48639	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	5.60700	5.64400	0.65989	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	3.60700	3.64400	1.02578	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	1.61000	1.64700	2.29814	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.64800	0.68000	4.93827	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.45200	0.42200	6.63717	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.05900	0.06600	11.86441	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	1.39500	1.35800	2.65233	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	2.39300	2.35600	1.54618	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	9.65700	9.69400	0.38314	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	7.65700	7.69400	0.48322	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	5.65700	5.69400	0.65406	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	3.65700	3.69400	1.01176	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	1.66000	1.69700	2.22892	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.69300	0.72600	4.76190	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.41200	0.38300	7.03883	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.06900	0.07700	11.59420	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	1.34500	1.30800	2.75093	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	2.34300	2.30600	1.57917	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	10.00700	10.04400	0.36974	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	8.00700	8.04400	0.46210	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	6.00700	6.04400	0.61595	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	4.00700	4.04400	0.92338	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	2.00900	2.04500	1.79194	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	29
07/04/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	1.02200	1.05700	3.42466	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.18400	0.16800	8.69565	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.19100	0.21200	10.99476	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.99800	0.96200	3.60721	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	1.99300	1.95600	1.85650	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.95700	9.99400	0.37160	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.95700	7.99400	0.46500	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.95700	5.99400	0.62112	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.95700	3.99400	0.93505	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.95900	1.99600	1.88872	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.97300	1.00900	3.69990	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.21100	0.18900	10.42654	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.16800	0.18300	8.92857	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.04800	1.01100	3.53053	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.04300	2.00600	1.81106	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	10.05700	10.09400	0.36790	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	8.05700	8.09400	0.45923	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	6.05700	6.09400	0.61086	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	4.05700	4.09400	0.91200	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	1.07000	1.10500	3.27103	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.16400	0.14900	9.14634	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.22100	0.24300	9.95475	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.95000	0.91400	3.78947	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	1.94300	1.90600	1.90427	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	10.10700	10.14400	0.36608	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	8.10700	8.14400	0.45640	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	6.10700	6.14400	0.60586	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	4.10700	4.14400	0.90090	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	2.10800	2.14500	1.75522	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	1.11800	1.15400	3.22004	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.14500	0.13200	8.96552	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.25200	0.27600	9.52381	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.90100	0.86600	3.88457	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	1.89300	1.85600	1.95457	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.90700	9.94400	0.37347	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.90700	7.94400	0.46794	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.90700	5.94400	0.62638	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.90700	3.94400	0.94702	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.90900	1.94600	1.93819	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.92600	0.96100	3.77970	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.24000	0.21700	9.58333	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.14700	0.16100	9.52381	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.09700	1.06000	3.37284	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.09300	2.05600	1.76780	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	10.15700	10.19400	0.36428	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	8.15700	8.19400	0.45360	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	6.15700	6.19400	0.60094	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	4.15700	4.19400	0.89006	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	1.16700	1.20300	3.08483	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.12800	0.11600	9.37500	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.28500	0.31000	8.77193	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.85300	0.81800	4.10317	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	1.84300	1.80600	2.00760	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	10.30700	10.34400	0.35898	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	8.30700	8.34400	0.44541	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	6.30700	6.34400	0.58665	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	4.30700	4.34400	0.85907	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	2.30800	2.34500	1.60312	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	1.31400	1.35000	2.73973	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.08800	0.07900	10.22727	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.39500	0.42300	7.08861	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.71200	0.67800	4.77528	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	1.69400	1.65700	2.18418	0.00000	0.0000	0
07/04/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/09/13			Foreign Exchange Future	9.99780	9.96070	0.37108	9.97000	9.9700	4,790
07/04/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	0
07/04/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.71800	1.75200	1.97905	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13			Foreign Exchange Future	10.15030	10.11310	0.36649	10.10000	10.0800	2,008
07/04/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.05000	10.08700	0.36816	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.05100	8.08800	0.45957	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.05300	6.09000	0.61127	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.07400	4.11000	0.88365	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.09100	0.08700	4.39560	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.14100	2.17400	1.54134	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.17900	0.17200	3.91061	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.22900	1.25900	2.44101	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.41400	0.39900	3.62319	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.46400	0.48600	4.74138	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.02400	0.99300	3.02734	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.07400	0.08000	8.10811	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.96400	1.92700	1.88391	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.10000	0.09700	3.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.00000	2.03400	1.70000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.10000	10.13700	0.36634	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.10100	8.13800	0.45673	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.10300	6.14000	0.60626	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.12300	4.15800	0.84890	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.08800	0.08400	4.54545	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.18800	2.22100	1.50823	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.17200	0.16600	3.48837	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.27200	1.30300	2.43711	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.39600	0.38100	3.78788	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.49600	0.51800	4.43548	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.98400	0.95400	3.04878	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.08400	0.09100	8.33333	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.91500	1.87900	1.87990	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.80000	10.83700	0.34259	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.80000	8.83700	0.42045	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.80200	6.83900	0.54396	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.81100	4.84700	0.74829	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.05300	0.05100	3.77358	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.85300	2.88800	1.22678	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.10700	0.10300	3.73832	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.90700	1.94000	1.73047	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.21800	0.21000	3.66972	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.01800	1.04700	2.84872	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.52700	0.50600	3.98482	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.32700	0.34300	4.89297	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.24700	1.21200	2.80674	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.70000	10.73700	0.34579	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.70100	8.73800	0.42524	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.70200	6.73900	0.55207	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.71200	4.74800	0.76401	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.75700	2.79100	1.23322	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.11300	0.11000	2.65487	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.81300	1.84700	1.87534	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.23600	0.22700	3.81356	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.93600	0.96400	2.99145	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.58000	0.55800	3.79310	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.28000	0.29500	5.35714	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.34000	1.30400	2.68657	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.85000	9.88700	0.37563	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.85100	7.88800	0.47128	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.85300	5.89000	0.63215	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.87800	3.91300	0.90253	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.10300	0.10000	2.91262	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.95300	1.98700	1.74091	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.20900	0.20100	3.82775	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.05900	1.08800	2.73843	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.50200	0.48200	3.98406	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.35200	0.36900	4.82955	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.20100	1.16600	2.91424	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05100	0.05300	3.92157	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.16000	2.12400	1.66667	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.95000	9.98700	0.37186	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.95100	7.98800	0.46535	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.95300	5.99000	0.62154	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.97600	4.01200	0.90543	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.09700	0.09400	3.09278	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.04700	2.08100	1.66097	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.19300	0.18600	3.62694	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.14300	1.17300	2.62467	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.45500	0.43700	3.95604	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.40500	0.42400	4.69136	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.11000	1.07500	3.15315	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.06000	0.06200	3.33333	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.06200	2.02500	1.79437	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.25000	10.28700	0.36098	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.25100	8.28800	0.44843	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.25200	6.28900	0.59181	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.27000	4.30500	0.81967	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.07800	0.07500	3.84615	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.32800	2.36200	1.46048	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.15400	0.14900	3.24675	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.40400	1.43600	2.27920	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.34700	0.33400	3.74640	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.59700	0.62100	4.02010	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.87000	0.84100	3.33333	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.12000	0.12800	6.66667	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.76900	1.73300	2.03505	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.40000	10.43700	0.35577	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.40100	8.43800	0.44042	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.40200	6.43900	0.57794	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.41700	4.45300	0.81503	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.47000	2.50400	1.37652	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.13900	0.13400	3.59712	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.53900	1.57100	2.07927	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.30400	0.29300	3.61842	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.70400	0.73000	3.69318	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.76400	0.73700	3.53403	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.16400	0.17400	6.09756	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.62500	1.58800	2.27692	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.70000	9.73700	0.38144	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.70100	7.73800	0.48046	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.70400	5.74100	0.64867	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.73000	3.76600	0.96515	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.30900	2.27200	1.60243	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.75000	9.78700	0.37949	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.75100	7.78800	0.47736	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.75400	5.79100	0.64303	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.77900	3.81500	0.95263	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.11000	0.10600	3.63636	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.86000	1.89300	1.77419	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.22700	0.21800	3.96476	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.97700	1.00500	2.86592	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.55300	0.53200	3.79747	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.30300	0.31900	5.28053	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.29300	1.25800	2.70688	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.25900	2.22200	1.63789	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.80000	9.83700	0.37755	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.80100	7.83800	0.47430	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.80400	5.84000	0.62026	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.82900	3.86400	0.91408	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.21000	2.17300	1.67421	0.00000	0.0000	0
07/04/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14			Foreign Exchange Future	6.74770	6.75570	0.11856	0.00000	0.0000	9,652
07/04/2010	AUS / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	14.60	P	Foreign Exchange Future	7.85200	7.84400	0.10188	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	12.60	P	Foreign Exchange Future	5.85200	5.84400	0.13671	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	10.60	P	Foreign Exchange Future	3.85200	3.84400	0.20768	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	8.60	P	Foreign Exchange Future	1.85300	1.84500	0.43173	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	6.60	C	Foreign Exchange Future	0.22500	0.22900	1.77778	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	AUS / R 2010/06/14	6.60	P	Foreign Exchange Future	0.07700	0.07300	5.19481	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	5.60	C	Foreign Exchange Future	1.14800	1.15600	0.69686	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	4.60	C	Foreign Exchange Future	2.14800	2.15600	0.37244	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	3.60	C	Foreign Exchange Future	3.14800	3.15600	0.25413	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	2.60	C	Foreign Exchange Future	4.14800	4.15600	0.19286	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	14.55	P	Foreign Exchange Future	7.80200	7.79400	0.10254	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	12.55	P	Foreign Exchange Future	5.80200	5.79400	0.13788	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	10.55	P	Foreign Exchange Future	3.80200	3.79400	0.21042	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	8.55	P	Foreign Exchange Future	1.80300	1.79500	0.44370	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	6.55	C	Foreign Exchange Future	0.26200	0.26600	1.52672	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	6.55	P	Foreign Exchange Future	0.06400	0.06000	6.25000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	5.55	C	Foreign Exchange Future	1.19800	1.20600	0.66778	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	4.55	C	Foreign Exchange Future	2.19800	2.20600	0.36397	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	3.55	C	Foreign Exchange Future	3.19800	3.20600	0.25016	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	2.55	C	Foreign Exchange Future	4.19800	4.20600	0.19057	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	14.50	P	Foreign Exchange Future	7.75200	7.74400	0.10320	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	12.50	P	Foreign Exchange Future	5.75200	5.74400	0.13908	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	10.50	P	Foreign Exchange Future	3.75200	3.74400	0.21322	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	8.50	P	Foreign Exchange Future	1.75300	1.74500	0.45636	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	6.50	C	Foreign Exchange Future	0.30000	0.30500	1.66667	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	6.50	P	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	5.50	C	Foreign Exchange Future	1.24800	1.25600	0.64103	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	4.50	C	Foreign Exchange Future	2.24800	2.25600	0.35587	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	3.50	C	Foreign Exchange Future	3.24800	3.25600	0.24631	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	2.50	C	Foreign Exchange Future	4.24800	4.25600	0.18832	0.00000	0.0000	0
07/04/2010	AUS / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.16000	0.16300	1.87500	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.11200	0.10700	4.46429	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.10200	8.09400	0.09874	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.10200	6.09400	0.13110	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.10200	4.09400	0.19503	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.10200	2.09400	0.38059	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.09500	0.09600	1.05263	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.19700	0.19000	3.55330	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.90000	0.90800	0.88889	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.89800	1.90600	0.42150	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.89800	2.90600	0.27605	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.89800	3.90600	0.20523	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	8.00200	7.99400	0.09998	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	6.00200	5.99400	0.13329	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	4.00200	3.99400	0.19990	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	2.00300	1.99400	0.44933	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.13200	0.13400	1.51515	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.13400	0.12800	4.47761	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	0.99900	1.00700	0.80080	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	1.99800	2.00600	0.40040	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	2.99800	3.00600	0.26684	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	3.99800	4.00600	0.20010	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.15200	8.14400	0.09814	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.15200	6.14400	0.13004	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.15200	4.14400	0.19268	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.15200	2.14400	0.37175	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.08000	0.08000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.23200	0.22400	3.44828	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.85100	0.85900	0.94007	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.84800	1.85600	0.43290	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.84800	2.85600	0.28090	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.84800	3.85600	0.20790	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	8.05200	8.04400	0.09935	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	6.05200	6.04400	0.13219	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	4.05200	4.04400	0.19743	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	2.05200	2.04400	0.38986	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.11200	0.11300	0.89286	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.16400	0.15700	4.26829	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	0.95000	0.95700	0.73684	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	1.94800	1.95600	0.41068	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	2.94800	2.95600	0.27137	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	3.94800	3.95600	0.20263	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.90200	7.89400	0.10124	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.90200	5.89400	0.13555	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.90200	3.89400	0.20502	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.90300	1.89500	0.42039	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.19200	0.19400	1.04167	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.09400	0.08800	6.38298	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.09900	1.10600	0.63694	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.09800	2.10600	0.38132	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.09800	3.10600	0.25823	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.09800	4.10600	0.19522	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.40200	8.39400	0.09522	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.40200	6.39400	0.12496	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.40200	4.39400	0.18174	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.40200	2.39400	0.33306	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.43600	0.42800	1.83486	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.60900	0.61600	1.14943	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.59800	1.60600	0.50063	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.59800	2.60600	0.30793	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.59800	3.60600	0.22235	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.35200	8.34400	0.09579	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.35200	6.34400	0.12594	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.35200	4.34400	0.18382	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.35200	2.34400	0.34014	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.39200	0.38400	2.04082	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.65600	0.66400	1.21951	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.64800	1.65600	0.48544	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.64800	2.65600	0.30211	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.64800	3.65600	0.21930	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.25200	8.24400	0.09695	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.25200	6.24400	0.12796	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.25200	4.24400	0.18815	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.25200	2.24400	0.35524	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.05700	0.05700	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.30900	0.30100	2.58900	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.75300	0.76100	1.06242	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.74800	1.75600	0.45767	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.74800	2.75600	0.29112	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.74800	3.75600	0.21345	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.20200	8.19400	0.09754	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.20200	6.19400	0.12899	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.20200	4.19400	0.19039	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.20200	2.19400	0.36331	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.06700	0.06800	1.49254	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.26900	0.26200	2.60223	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.80200	0.80900	0.87282	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.79800	1.80600	0.44494	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.79800	2.80600	0.28592	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.79800	3.80600	0.21064	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.45200	8.44400	0.09465	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.45200	6.44400	0.12399	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.45200	4.44400	0.17969	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.45200	2.44400	0.32626	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.48000	0.47200	1.66667	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.56200	0.56900	1.24555	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.54800	1.55600	0.51680	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.54800	2.55600	0.31397	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.54800	3.55600	0.22548	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.30200	8.29400	0.09636	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.30200	6.29400	0.12694	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.30200	4.29400	0.18596	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.30200	2.29400	0.34752	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.35000	0.34200	2.28571	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.70400	0.71200	1.13636	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.69800	1.70600	0.47114	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.69800	2.70600	0.29652	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.69800	3.70600	0.21633	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.50200	8.49400	0.09410	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.50200	6.49400	0.12304	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.50200	4.49400	0.17770	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.50200	2.49400	0.31974	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.52600	0.51800	1.52091	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.51500	0.52200	1.35922	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.49800	1.50600	0.53405	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.49800	2.50600	0.32026	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.49800	3.50600	0.22870	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.78100	6.78900	0.11798	0.00000	0.0000	4,490
07/04/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.80770	6.81660	0.13073	0.00000	0.0000	300
07/04/2010	CAD/ R 2010/06/14			Foreign Exchange Future	7.39610	7.32760	0.92616	0.00000	0.0000	85
07/04/2010	CAD/ R 2010/06/14	7.30	C	Foreign Exchange Future	0.18700	0.13600	27.27273	0.00000	0.0000	0
07/04/2010	CAD/ R 2010/06/14	7.30	P	Foreign Exchange Future	0.09100	0.10800	18.68132	0.00000	0.0000	0
07/04/2010	CAD/ R 2010/06/14	7.35	C	Foreign Exchange Future	0.15500	0.11400	26.45161	0.00000	0.0000	0
07/04/2010	CAD/ R 2010/06/14	7.35	P	Foreign Exchange Future	0.10900	0.13600	24.77064	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/04/2010	CAD/ R 2010/06/14	7.25	C	Foreign Exchange Future	0.22100	0.16700	24.43439	0.00000	0.0000	0
07/04/2010	CAD/ R 2010/06/14	7.25	P	Foreign Exchange Future	0.07500	0.08900	18.66667	0.00000	0.0000	0
07/04/2010	CAD/ R 2010/09/13			Foreign Exchange Future	8.13260	7.43920	8.52618	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>366,211</b>
<b>Option Open Interest</b>										<b>314,763</b>
<b>Total</b>										<b>680,974</b>