



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 07/10/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.94270	6.95280	0.14548	6.96620	6.9105	303,357
07/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.00700	8.99700	0.11102	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.00700	6.99700	0.14271	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.00700	4.99700	0.19972	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.00700	2.99700	0.33256	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	1,000
07/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.01600	1.00700	0.88583	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.16400	0.17400	6.09756	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.17100	0.17100	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.99500	1.00600	1.10553	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.99300	2.00300	0.50176	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.99300	3.00300	0.33411	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.60900	1.59900	0.62150	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.05700	9.04700	0.11041	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.05700	7.04700	0.14170	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.05700	5.04700	0.19775	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
07/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.05700	3.04700	0.32712	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.14300	0.15300	6.99301	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.20000	0.20000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.94600	0.95700	1.16279	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.94300	1.95300	0.51467	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
07/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.94300	2.95300	0.33979	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.10700	9.09700	0.10981	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.10700	7.09700	0.14071	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.10700	5.09700	0.19581	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.10700	3.09700	0.32185	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	16,000
07/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.11400	1.10400	0.89767	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.12500	0.13400	7.20000	0.00000	0.0000	10,534
07/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.23200	0.23100	0.43103	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.89700	0.90800	1.22631	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.89300	1.90300	0.52826	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.89300	2.90300	0.34566	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.15700	9.14700	0.10921	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.15700	7.14700	0.13972	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.15700	5.14700	0.19391	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.15700	3.14700	0.31676	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.16300	1.15300	0.85985	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.10900	0.11700	7.33945	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.26600	0.26400	0.75188	0.00000	0.0000	100
07/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.84900	0.86000	1.29564	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.84300	1.85300	0.54259	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.84300	2.85300	0.35174	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	27,690
07/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.06500	1.05600	0.84507	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.20700	9.19700	0.10861	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.20700	7.19700	0.13875	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
07/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.20700	5.19700	0.19205	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.20700	3.19700	0.31182	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	4,400
07/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.21200	1.20300	0.74257	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.09400	0.10200	8.51064	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.30100	0.29900	0.66445	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.80000	0.81100	1.37500	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.79300	1.80300	0.55772	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.79300	2.80300	0.35804	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.25700	9.24700	0.10803	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.25700	7.24700	0.13780	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.25700	5.24700	0.19022	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.25700	3.24700	0.30703	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.26100	1.25200	0.71372	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.08100	0.08900	9.87654	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.33800	0.33600	0.59172	0.00000	0.0000	3,500
07/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.75300	0.76400	1.46082	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.74300	1.75300	0.57372	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.74300	2.75300	0.36456	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.30700	9.29700	0.10745	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.30700	7.29700	0.13686	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.30700	5.29700	0.18843	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.30700	3.29700	0.30239	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	4,000
07/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.31100	1.30100	0.76278	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.07000	0.07700	10.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.37700	0.37400	0.79576	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.70500	0.71600	1.56028	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
07/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.69300	1.70300	0.59067	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.69300	2.70300	0.37133	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.50700	9.49700	0.10519	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.50700	7.49700	0.13321	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.50700	5.49700	0.18159	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.50700	3.49700	0.28514	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.50900	1.50000	0.59642	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.54600	0.54000	1.09890	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.52300	0.53400	2.10325	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.49300	1.50300	0.66979	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.49300	2.50300	0.40112	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.45700	9.44700	0.10574	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.45700	7.44700	0.13410	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.45700	5.44700	0.18325	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.45700	3.44700	0.28927	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.46000	1.45000	0.68493	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.04500	0.05000	11.11111	0.00000	0.0000	7,407
07/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.50200	0.49700	0.99602	0.00000	0.0000	48,000
07/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.56700	0.57900	2.11640	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.54300	1.55300	0.64809	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.54300	2.55300	0.39324	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,185
07/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.65900	1.64900	0.60277	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.55700	9.54700	0.10464	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
07/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.55700	7.54700	0.13233	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.55700	5.54700	0.17995	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.55700	3.54700	0.28114	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.55900	1.54900	0.64144	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	33,300
07/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.59000	0.58400	1.01695	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.47900	0.49100	2.50522	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.44300	1.45300	0.69300	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.44300	2.45300	0.40933	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.36000	1.35100	0.66176	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.90700	8.89700	0.11227	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.90700	6.89700	0.14478	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.90700	4.89700	0.20379	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.90700	2.89700	0.34400	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	14,644
07/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.91900	0.91000	0.97933	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.22000	0.23100	5.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.12700	0.12800	0.78740	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.09500	1.10500	0.91324	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.09300	2.10300	0.47778	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.09300	3.10300	0.32331	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.95700	8.94700	0.11164	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.95700	6.94700	0.14374	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.95700	4.94700	0.20173	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.95700	2.94700	0.33818	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	30,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.96700	0.95800	0.93071	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.19100	0.20100	5.23560	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.14800	0.14800	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.04500	1.05500	0.95694	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.04300	2.05300	0.48948	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.04300	3.05300	0.32862	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.35700	9.34700	0.10687	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.35700	7.34700	0.13592	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.35700	5.34700	0.18667	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.35700	3.34700	0.29789	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.06100	0.06700	9.83607	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.41800	0.41400	0.95694	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.65800	0.67000	1.82371	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.64300	1.65300	0.60864	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.64300	2.65300	0.37836	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.40700	9.39700	0.10630	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.40700	7.39700	0.13501	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.40700	5.39700	0.18495	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.40700	3.39700	0.29351	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.41000	1.40000	0.70922	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.05200	0.05800	11.53846	0.00000	0.0000	2,040
07/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.45900	0.45500	0.87146	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.61200	0.62400	1.96078	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.59300	1.60300	0.62775	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.59300	2.60300	0.38565	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.10700	8.09700	0.12335	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
07/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.10700	6.09700	0.16375	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.10700	4.09700	0.24349	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.10800	2.09800	0.47438	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.89300	3.90300	0.25687	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.15800	2.14800	0.46339	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
07/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.55700	2.54700	0.39108	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.25700	2.24700	0.44307	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.60700	2.59700	0.38358	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	2,423
07/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.87100	0.86200	1.03330	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.95800	1.94800	0.51073	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
07/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.68200	0.67500	1.02639	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	15,000
07/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.85800	1.84800	0.53821	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,000
07/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	1,000
07/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.77500	0.76800	0.90323	0.00000	0.0000	500
07/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.05800	2.04800	0.48591	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	20,000
07/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.63600	0.62900	1.10063	0.00000	0.0000	0
07/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	6,534
07/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.04020	7.05190	0.16619	7.01250	7.0075	54,246
07/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.07100	0.07300	2.81690	0.00000	0.0000	33,350
07/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.03100	1.02100	0.96993	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06700	0.06900	2.98507	0.00000	0.0000	340
07/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.07700	1.06700	0.92851	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.07600	0.07800	2.63158	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.98600	0.97600	1.01420	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.50100	1.48900	0.79947	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	30,000
07/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.46200	3.45000	0.34662	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
07/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.44500	0.44000	1.12360	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.18500	0.19200	3.78378	0.00000	0.0000	33,350
07/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.40500	1.39300	0.85409	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	3,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.59900	0.59200	1.16861	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.13900	0.14400	3.59712	0.00000	0.0000	12,000
07/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.63900	0.63200	1.09546	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.12900	0.13400	3.87597	0.00000	0.0000	371
07/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.68100	0.67300	1.17474	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.12100	0.12500	3.30579	0.00000	0.0000	500
07/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.40900	0.40500	0.97800	0.00000	0.0000	0
07/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.19900	0.20700	4.02010	0.00000	0.0000	7,500
07/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.13740	7.14940	0.16813	7.15190	7.1200	14,518
07/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.24800	0.25600	3.22581	0.00000	0.0000	0
07/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.56100	0.55700	0.71301	0.00000	0.0000	0
07/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.23500	0.24200	2.97872	0.00000	0.0000	0
07/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.59800	0.59300	0.83612	0.00000	0.0000	0
07/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.26100	0.27000	3.44828	0.00000	0.0000	0
07/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.52400	0.52100	0.57252	0.00000	0.0000	0
07/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.59800	0.61200	2.34114	0.00000	0.0000	0
07/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16100	0.16300	1.24224	0.00000	0.0000	0
07/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.24430	7.25610	0.16289	0.00000	0.0000	288
07/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.21900	0.22300	1.82648	0.00000	0.0000	0
07/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.02500	1.01700	0.78049	0.00000	0.0000	0
07/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.21100	0.21500	1.89573	0.00000	0.0000	0
07/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.06700	1.05900	0.74977	0.00000	0.0000	0
07/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.22700	0.23200	2.20264	0.00000	0.0000	0
07/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.98300	0.97600	0.71211	0.00000	0.0000	0
07/10/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.19720	9.21070	0.14678	0.00000	0.0000	0
07/10/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	0.00000	1.53400	100.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.00000	1.52300	100.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	0.00000	1.51800	100.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.00000	1.55700	100.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	0.00000	1.55000	100.00000	0.00000	0.0000	0
07/10/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.00000	1.48900	100.00000	0.00000	0.0000	0
07/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.01900	11.08360	0.58626	11.11500	10.8000	22,671
07/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.04500	0.05900	31.11111	0.00000	0.0000	0
07/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.92600	0.87500	5.50756	0.00000	0.0000	0
07/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.88100	0.83100	5.67537	0.00000	0.0000	0
07/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05000	0.06500	30.00000	0.00000	0.0000	50
07/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.16610	11.23350	0.60361	11.26350	11.2635	22,561
07/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.20400	0.23300	14.21569	0.00000	0.0000	0
07/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.83800	0.80000	4.53461	0.00000	0.0000	0
07/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.19400	0.22100	13.91753	0.00000	0.0000	0
07/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.87800	0.83800	4.55581	0.00000	0.0000	0
07/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.21500	0.24500	13.95349	0.00000	0.0000	0
07/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.79900	0.76200	4.63079	0.00000	0.0000	0
07/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.58000	0.55000	5.17241	0.00000	0.0000	0
07/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.29600	0.33300	12.50000	0.00000	0.0000	870

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.47900	1.42700	3.51589	0.00000	0.0000	0
07/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.09500	0.11000	15.78947	0.00000	0.0000	870
07/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.00000	0.95700	4.30000	0.00000	0.0000	0
07/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.16600	0.19000	14.45783	0.00000	0.0000	150
07/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.31190	11.38050	0.60644	0.00000	0.0000	1,510
07/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.33800	0.36700	8.57988	0.00000	0.0000	0
07/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.87600	0.83700	4.45205	0.00000	0.0000	0
07/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.32500	0.35300	8.61538	0.00000	0.0000	0
07/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.91300	0.87300	4.38116	0.00000	0.0000	0
07/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.35100	0.38200	8.83191	0.00000	0.0000	0
07/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.83900	0.80200	4.41001	0.00000	0.0000	0
07/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08380	0.08450	0.83532	0.00000	0.0000	121
07/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00186	0.00204	9.67742	0.00000	0.0000	0
07/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00406	0.00354	12.80788	0.00000	0.0000	0
07/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00033	0.00037	12.12121	0.00000	0.0000	0
07/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01253	0.01187	5.26736	0.00000	0.0000	0
07/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00813	0.00869	6.88807	0.00000	0.0000	0
07/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00033	0.00019	42.42424	0.00000	0.0000	0
07/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08510	0.08580	0.82256	0.00000	0.0000	0
07/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00359	0.00377	5.01393	0.00000	0.0000	0
07/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00549	0.00497	9.47177	0.00000	0.0000	0
07/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00140	0.00145	3.57143	0.00000	0.0000	0
07/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01330	0.01265	4.88722	0.00000	0.0000	0
07/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00910	0.00959	5.38462	0.00000	0.0000	0
07/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00100	0.00079	21.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.63590	9.68650	0.52512	9.67500	9.6470	10,453
07/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.56400	10.51400	0.47331	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.56400	8.51400	0.58384	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.56400	6.51400	0.76173	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.56400	4.51400	1.09553	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.56500	2.51500	1.94932	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.57000	1.52200	3.05732	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05600	0.07000	25.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.62000	0.58400	5.80645	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.49600	0.54000	8.87097	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.43800	1.48800	3.47705	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.41500	2.36500	2.07039	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.61400	10.56400	0.47108	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.61400	8.56400	0.58045	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.61400	6.56400	0.75597	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.61400	4.56400	1.08366	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.61500	2.56500	1.91205	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.61900	1.57100	2.96479	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05000	0.06300	26.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.66400	0.62700	5.57229	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.45600	0.50000	9.64912	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07000	0.06400	8.57143	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.38800	1.43900	3.67435	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.31400	11.26400	0.44193	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.31400	9.26400	0.53683	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.31400	7.26400	0.68362	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.31400	5.26400	0.94091	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.31400	3.26400	1.50875	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.31500	2.26600	2.11663	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.32400	1.27700	3.54985	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.10200	0.12300	20.58824	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.41600	0.38700	6.97115	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.71000	0.75700	6.61972	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.21400	11.16400	0.44587	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.21400	9.16400	0.54265	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.21400	7.16400	0.69310	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.21400	5.16400	0.95896	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
07/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.21400	3.16400	1.55569	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.21600	2.16600	2.25632	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.22600	1.18000	3.75204	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.12800	0.15300	19.53125	0.00000	0.0000	750
07/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.34200	0.31700	7.30994	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.80200	0.85000	5.98504	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.36400	10.31400	0.48244	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.36400	8.31400	0.59780	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.36400	6.31400	0.78567	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.36400	4.31400	1.14574	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.36500	2.31600	2.07188	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.37300	1.32600	3.42316	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09000	0.11000	22.22222	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.45400	0.42400	6.60793	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.66500	0.71200	7.06767	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.63700	1.68800	3.11546	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.46400	10.41400	0.47783	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.46400	8.41400	0.59074	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.46400	6.41400	0.77351	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.46400	4.41400	1.12007	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.46500	2.41500	2.02840	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.47100	1.42300	3.26309	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07100	0.08800	23.94366	0.00000	0.0000	375
07/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.53500	0.50200	6.16822	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.57800	0.62400	7.95848	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.53800	1.58800	3.25098	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
07/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.76400	10.71400	0.46451	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.76400	8.71400	0.57052	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.76400	6.71400	0.73921	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.76400	4.71400	1.04954	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.76500	2.71500	1.80832	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.76800	1.71900	2.77149	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03500	0.04500	28.57143	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.79900	0.75900	5.00626	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.34700	0.38800	11.81556	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.11100	0.10200	8.10811	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.23900	1.29000	4.11622	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.91400	10.86400	0.45813	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.91400	8.86400	0.56092	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.91400	6.86400	0.72317	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.91400	4.86400	1.01750	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.91500	2.86500	1.71527	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.91700	1.86800	2.55608	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02400	0.03200	33.33333	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.93800	0.89600	4.47761	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.25300	0.29100	15.01976	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.16700	0.15500	7.18563	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.09100	1.14100	4.58295	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.21400	10.16400	0.48952	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.21400	8.16400	0.60872	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.21400	6.16400	0.80463	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.21400	4.16400	1.18652	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
07/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.78700	1.83700	2.79799	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.26400	10.21400	0.48714	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.26400	8.21400	0.60503	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.26400	6.21400	0.79821	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.26400	4.21400	1.17261	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.26500	2.21600	2.16336	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.27500	1.22900	3.60784	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11400	0.13700	20.17544	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.37800	0.35100	7.14286	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.75600	0.80300	6.21693	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.73700	1.78700	2.87853	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.31400	10.26400	0.48478	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.31400	8.26400	0.60140	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.31400	6.26400	0.79189	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.31400	4.26400	1.15902	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.68700	1.73800	3.02312	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.70800	0.67000	5.36723	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04400	0.05600	27.27273	0.00000	0.0000	60
07/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.22600	0.26200	15.92920	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.19000	0.17600	7.36842	0.00000	0.0000	750
07/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.41800	0.46100	10.28708	0.00000	0.0000	0
07/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.08200	0.07500	8.53659	0.00000	0.0000	1,125
07/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.76330	9.81560	0.53568	0.00000	0.0000	12,157
07/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.31900	0.35300	10.65831	0.00000	0.0000	0
07/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.35600	0.33700	5.33708	0.00000	0.0000	0
07/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.30000	0.33300	11.00000	0.00000	0.0000	0
07/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.38700	0.36700	5.16796	0.00000	0.0000	0
07/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.33900	0.37800	11.50442	0.00000	0.0000	0
07/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.32600	0.31200	4.29448	0.00000	0.0000	0
07/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.21100	0.20300	3.79147	0.00000	0.0000	0
07/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.47400	0.51900	9.49367	0.00000	0.0000	10,429

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.79300	0.76000	4.16141	0.00000	0.0000	0
07/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15600	0.17600	12.82051	0.00000	0.0000	14,937
07/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.87600	0.84100	3.99543	0.00000	0.0000	0
07/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13900	0.15700	12.94964	0.00000	0.0000	4,508
07/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.88830	9.94130	0.53599	0.00000	0.0000	5,820
07/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.47300	0.51400	8.66808	0.00000	0.0000	0
07/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.38500	0.37300	3.11688	0.00000	0.0000	0
07/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.44800	0.48900	9.15179	0.00000	0.0000	0
07/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.41000	0.39800	2.92683	0.00000	0.0000	0
07/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.49800	0.54000	8.43373	0.00000	0.0000	0
07/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.36000	0.34900	3.05556	0.00000	0.0000	0
07/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.71630	6.78580	1.03480	6.81060	6.7880	14,610
07/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06000	0.07900	31.66667	0.00000	0.0000	0
07/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.24400	0.19300	20.90164	0.00000	0.0000	0
07/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.28200	0.22800	19.14894	0.00000	0.0000	0
07/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.04800	0.06400	33.33333	0.00000	0.0000	200
07/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.73360	6.79990	0.98461	6.79500	6.7950	531
07/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.21400	0.25300	18.22430	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.18000	0.15300	15.00000	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.18800	0.22500	19.68085	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.20400	0.17500	14.21569	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.24100	0.28300	17.42739	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.15700	0.13300	15.28662	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.74520	6.81380	1.01702	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.30200	0.34500	14.23841	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.20700	0.18100	12.56039	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.27600	0.31600	14.49275	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.23100	0.20200	12.55411	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33000	0.37500	13.63636	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.18500	0.16100	12.97297	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.75050	6.81350	0.93326	0.00000	0.0000	149
07/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.35800	0.39600	10.61453	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.25800	0.23300	9.68992	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.33300	0.36900	10.81081	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.28300	0.25600	9.54064	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.38500	0.42400	10.12987	0.00000	0.0000	0
07/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.23500	0.21100	10.21277	0.00000	0.0000	0
07/10/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.33370	7.35070	0.23181	0.00000	0.0000	0
07/10/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.00000	0.87400	100.00000	0.00000	0.0000	0
07/10/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.00000	0.82300	100.00000	0.00000	0.0000	0
07/10/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.00000	0.85200	100.00000	0.00000	0.0000	0
07/10/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.00000	0.85100	100.00000	0.00000	0.0000	0
07/10/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.00000	0.89600	100.00000	0.00000	0.0000	0
07/10/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.00000	0.79500	100.00000	0.00000	0.0000	0
07/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.86170	6.83950	0.32353	0.00000	0.0000	801

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
07/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
07/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.84800	0.87100	2.71226	0.00000	0.0000	0
07/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
07/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.89600	0.91900	2.56696	0.00000	0.0000	0
07/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.79900	0.82200	2.87860	0.00000	0.0000	0
07/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.94150	6.91990	0.31117	0.00000	0.0000	0
07/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.15800	0.15300	3.16456	0.00000	0.0000	0
07/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.26700	0.28300	5.99251	0.00000	0.0000	0
07/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.14100	0.13800	2.12766	0.00000	0.0000	0
07/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.30000	0.31800	6.00000	0.00000	0.0000	0
07/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17600	0.17100	2.84091	0.00000	0.0000	0
07/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.23500	0.25100	6.80851	0.00000	0.0000	0
07/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.21220	7.19730	0.20659	0.00000	0.0000	150
07/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.27900	0.27600	1.07527	0.00000	0.0000	0
07/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11700	0.12900	10.25641	0.00000	0.0000	0
07/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.24700	0.24500	0.80972	0.00000	0.0000	0
07/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13500	0.14800	9.62963	0.00000	0.0000	0
07/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.31200	0.30800	1.28205	0.00000	0.0000	0
07/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.10000	0.11100	11.00000	0.00000	0.0000	0
07/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.32010	7.30610	0.19125	0.00000	0.0000	0
07/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.31600	0.31000	1.89873	0.00000	0.0000	0
07/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24600	0.25400	3.25203	0.00000	0.0000	0
07/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.29100	0.28500	2.06186	0.00000	0.0000	0
07/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27100	0.27900	2.95203	0.00000	0.0000	0
07/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.34200	0.33600	1.75439	0.00000	0.0000	0
07/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22200	0.23000	3.60360	0.00000	0.0000	0
Future Open Interest										463,943
Option Open Interest										482,542
Total										946,485