



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 06/10/2010

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
06/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.98800	6.94270	0.64825	6.98700	6.9295	301,901
06/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.96200	9.00700	0.50212	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.96200	7.00700	0.64637	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.96200	5.00700	0.90689	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.96200	3.00700	1.51924	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	1,000
06/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.97200	1.01600	4.52675	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.18900	0.16400	13.22751	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.15100	0.17100	13.24503	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.04000	0.99500	4.32692	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.03800	1.99300	2.20805	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.03800	2.99300	1.48124	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.56400	1.60900	2.87724	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.01200	9.05700	0.49933	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.01200	7.05700	0.64176	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.01200	5.05700	0.89785	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
06/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.01200	3.05700	1.49402	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.16300	0.14300	12.26994	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.17500	0.20000	14.28571	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.99100	0.94600	4.54087	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.98800	1.94300	2.26358	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
06/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.98800	2.94300	1.50602	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.06200	9.10700	0.49658	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.06200	7.10700	0.63721	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.06200	5.10700	0.88898	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.06200	3.10700	1.46963	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	16,000
06/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.07000	1.11400	4.11215	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.14200	0.12500	11.97183	0.00000	0.0000	10,534
06/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.20400	0.23200	13.72549	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.94200	0.89700	4.77707	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.93800	1.89300	2.32198	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.93800	2.89300	1.53165	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.11200	9.15700	0.49385	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.11200	7.15700	0.63273	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.11200	5.15700	0.88028	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.11200	3.15700	1.44602	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.11900	1.16300	3.93208	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.12400	0.10900	12.09677	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.23600	0.26600	12.71186	0.00000	0.0000	100
06/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.89300	0.84900	4.92721	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.88800	1.84300	2.38347	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.88800	2.84300	1.55817	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	27,690
06/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.02100	1.06500	4.30950	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.16200	9.20700	0.49116	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.16200	7.20700	0.62832	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
06/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.16200	5.20700	0.87176	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.16200	3.20700	1.42315	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	4,400
06/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.16800	1.21200	3.76712	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.10800	0.09400	12.96296	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.27000	0.30100	11.48148	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.84400	0.80000	5.21327	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.83800	1.79300	2.44831	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.83800	2.79300	1.58562	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.21200	9.25700	0.48849	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.21200	7.25700	0.62396	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.21200	5.25700	0.86339	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.21200	3.25700	1.40100	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.21700	1.26100	3.61545	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.09400	0.08100	13.82979	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.30600	0.33800	10.45752	0.00000	0.0000	3,500
06/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.79600	0.75300	5.40201	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.78800	1.74300	2.51678	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.78800	2.74300	1.61406	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.26200	9.30700	0.48586	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.26200	7.30700	0.61966	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.26200	5.30700	0.85519	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.26200	3.30700	1.37952	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	4,000
06/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.26600	1.31100	3.55450	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.08100	0.07000	13.58025	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.34300	0.37700	9.91254	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.74800	0.70500	5.74866	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
06/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.73800	1.69300	2.58918	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.73800	2.69300	1.64354	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.46200	9.50700	0.47559	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.46200	7.50700	0.60306	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.46200	5.50700	0.82387	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.46200	3.50700	1.29983	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.46500	1.50900	3.00341	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.50700	0.54600	7.69231	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.56300	0.52300	7.10480	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.53800	1.49300	2.92588	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.53800	2.49300	1.77305	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.41200	9.45700	0.47811	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.41200	7.45700	0.60712	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.41200	5.45700	0.83149	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.41200	3.45700	1.31887	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.41500	1.46000	3.18021	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	7,407
06/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.46400	0.50200	8.18966	0.00000	0.0000	48,000
06/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.60800	0.56700	6.74342	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.58800	1.54300	2.83375	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.58800	2.54300	1.73879	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,185
06/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.61400	1.65900	2.78810	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.51200	9.55700	0.47309	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
06/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.51200	7.55700	0.59904	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.51200	5.55700	0.81640	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.51200	3.55700	1.28132	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.51400	1.55900	2.97226	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	33,300
06/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.55100	0.59000	7.07804	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.51900	0.47900	7.70713	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03100	0.03600	16.12903	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.48800	1.44300	3.02419	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.48800	2.44300	1.80868	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.31600	1.36000	3.34347	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.86200	8.90700	0.50779	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.86200	6.90700	0.65579	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.86200	4.90700	0.92555	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.86200	2.90700	1.57233	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	14,644
06/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.87600	0.91900	4.90868	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.24900	0.22000	11.64659	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.11100	0.12700	14.41441	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.13900	1.09500	3.86304	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.13800	2.09300	2.10477	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.13800	3.09300	1.43403	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.91200	8.95700	0.50494	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.91200	6.95700	0.65104	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.91200	4.95700	0.91612	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.91200	2.95700	1.54533	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.01200	0.01000	16.66667	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
06/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.92400	0.96700	4.65368	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.21800	0.19100	12.38532	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.13000	0.14800	13.84615	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.09000	1.04500	4.12844	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.08800	2.04300	2.15517	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.08800	3.04300	1.45725	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.31200	9.35700	0.48325	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.31200	7.35700	0.61543	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.31200	5.35700	0.84714	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.31200	3.35700	1.35870	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.07000	0.06100	12.85714	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.38200	0.41800	9.42408	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.70100	0.65800	6.13409	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.68800	1.64300	2.66588	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.68800	2.64300	1.67411	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.36200	9.40700	0.48067	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.36200	7.40700	0.61125	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.36200	5.40700	0.83924	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.36200	3.40700	1.33849	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.36500	1.41000	3.29670	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.06100	0.05200	14.75410	0.00000	0.0000	2,040
06/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.42300	0.45900	8.51064	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.65400	0.61200	6.42202	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.63800	1.59300	2.74725	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.63800	2.59300	1.70584	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.06200	8.10700	0.55817	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
06/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.06200	6.10700	0.74233	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.06200	4.10700	1.10783	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.06300	2.10800	2.18129	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.93800	3.89300	1.14271	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.11300	2.15800	2.12967	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
06/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.51200	2.55700	1.79140	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.21300	2.25700	1.98825	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.56200	2.60700	1.75644	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	2,423
06/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.82800	0.87100	5.19324	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.91300	1.95800	2.35233	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
06/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.64100	0.68200	6.39626	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	15,000
06/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.81300	1.85800	2.48207	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,000
06/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	1,000
06/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.73300	0.77500	5.72988	0.00000	0.0000	500
06/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.01300	2.05800	2.23547	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	20,000
06/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.59600	0.63600	6.71141	0.00000	0.0000	0
06/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	6,534
06/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.08620	7.04020	0.64915	7.06290	7.0215	54,317
06/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	33,350
06/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.99000	1.03100	4.14141	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.07100	0.06700	5.63380	0.00000	0.0000	340
06/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.03500	1.07700	4.05797	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.08100	0.07600	6.17284	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.94500	0.98600	4.33862	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.45700	1.50100	3.01990	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	30,000
06/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.41700	3.46200	1.31694	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	30,000
06/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.41100	0.44500	8.27251	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.19700	0.18500	6.09137	0.00000	0.0000	33,350
06/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.36200	1.40500	3.15712	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04800	0.04500	6.25000	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
06/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.56100	0.59900	6.77362	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.14700	0.13900	5.44218	0.00000	0.0000	12,000
06/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.60100	0.63900	6.32280	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.13700	0.12900	5.83942	0.00000	0.0000	371
06/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.64200	0.68100	6.07477	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.12800	0.12100	5.46875	0.00000	0.0000	500
06/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.37600	0.40900	8.77660	0.00000	0.0000	0
06/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.21200	0.19900	6.13208	0.00000	0.0000	7,500
06/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.18400	7.13740	0.64866	7.15950	7.1500	13,955
06/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.25900	0.24800	4.24710	0.00000	0.0000	0
06/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.52500	0.56100	6.85714	0.00000	0.0000	0
06/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.24500	0.23500	4.08163	0.00000	0.0000	0
06/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.56100	0.59800	6.59537	0.00000	0.0000	0
06/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.27300	0.26100	4.39560	0.00000	0.0000	0
06/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.48900	0.52400	7.15746	0.00000	0.0000	0
06/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.62700	0.59800	4.62520	0.00000	0.0000	0
06/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14300	0.16100	12.58741	0.00000	0.0000	0
06/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.29090	7.24430	0.63915	0.00000	0.0000	288
06/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.22500	0.21900	2.66667	0.00000	0.0000	0
06/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.98400	1.02500	4.16667	0.00000	0.0000	0
06/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.21700	0.21100	2.76498	0.00000	0.0000	0
06/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.02600	1.06700	3.99610	0.00000	0.0000	0
06/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.23400	0.22700	2.99145	0.00000	0.0000	0
06/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.94300	0.98300	4.24178	0.00000	0.0000	0
06/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.11860	11.01900	0.89580	11.06900	11.0340	22,777
06/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	0
06/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.83700	0.92600	10.63321	0.00000	0.0000	0
06/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.79200	0.88100	11.23737	0.00000	0.0000	0
06/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06100	0.05000	18.03279	0.00000	0.0000	50
06/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.26750	11.16610	0.89993	11.19000	11.1730	22,561
06/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.23000	0.20400	11.30435	0.00000	0.0000	0
06/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.76300	0.83800	9.82962	0.00000	0.0000	0
06/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.21800	0.19400	11.00917	0.00000	0.0000	0
06/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.80100	0.87800	9.61298	0.00000	0.0000	0
06/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.24100	0.21500	10.78838	0.00000	0.0000	0
06/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.72400	0.79900	10.35912	0.00000	0.0000	0
06/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.51200	0.58000	13.28125	0.00000	0.0000	0
06/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.32900	0.29600	10.03040	0.00000	0.0000	870
06/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.39400	1.47900	6.09756	0.00000	0.0000	0
06/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.11100	0.09500	14.41441	0.00000	0.0000	870
06/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.92100	1.00000	8.57763	0.00000	0.0000	0
06/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.18800	0.16600	11.70213	0.00000	0.0000	150
06/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.41520	11.31190	0.90493	0.00000	0.0000	1,510
06/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.36600	0.33800	7.65027	0.00000	0.0000	0
06/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.80100	0.87600	9.36330	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
06/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.35200	0.32500	7.67045	0.00000	0.0000	0
06/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.83700	0.91300	9.08005	0.00000	0.0000	0
06/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.38000	0.35100	7.63158	0.00000	0.0000	0
06/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.76500	0.83900	9.67320	0.00000	0.0000	0
06/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08420	0.08380	0.47506	0.00000	0.0000	121
06/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00209	0.00186	11.00478	0.00000	0.0000	0
06/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00389	0.00406	4.37018	0.00000	0.0000	0
06/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00041	0.00033	19.51220	0.00000	0.0000	0
06/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01221	0.01253	2.62080	0.00000	0.0000	0
06/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00853	0.00813	4.68933	0.00000	0.0000	0
06/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00033	0.00033	0.00000	0.00000	0.0000	0
06/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08550	0.08510	0.46784	0.00000	0.0000	0
06/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00387	0.00359	7.23514	0.00000	0.0000	0
06/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00537	0.00549	2.23464	0.00000	0.0000	0
06/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00155	0.00140	9.67742	0.00000	0.0000	0
06/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01305	0.01330	1.91571	0.00000	0.0000	0
06/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00950	0.00910	4.21053	0.00000	0.0000	0
06/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.66630	9.63590	0.31449	9.63000	9.6140	10,458
06/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.53400	10.56400	0.28479	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.53400	8.56400	0.35154	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.53400	6.56400	0.45914	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.53400	4.56400	0.66167	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.53500	2.56500	1.18343	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.54000	1.57000	1.94805	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.06200	0.05600	9.67742	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.59600	0.62000	4.02685	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.52200	0.49600	4.98084	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.46800	1.43800	2.04360	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.38500	2.41500	1.25786	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.58400	10.61400	0.28345	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.58400	8.61400	0.34949	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.58400	6.61400	0.45565	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
06/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.58400	4.61400	0.65445	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.58500	2.61500	1.16054	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.58900	1.61900	1.88798	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05500	0.05000	9.09091	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.63900	0.66400	3.91236	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.48200	0.45600	5.39419	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.06600	0.07000	6.06061	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.41900	1.38800	2.18464	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.28400	11.31400	0.26586	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.28400	9.31400	0.32314	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.28400	7.31400	0.41186	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.28400	5.31400	0.56775	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.28400	3.31400	0.91352	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.28500	2.31500	1.31291	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.29500	1.32400	2.23938	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.11100	0.10200	8.10811	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.39500	0.41600	5.31646	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.73900	0.71000	3.92422	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.18400	11.21400	0.26824	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.18400	9.21400	0.32666	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.18400	7.21400	0.41759	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.18400	5.21400	0.57870	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.18400	3.21400	0.94221	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.18600	2.21600	1.37237	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.19700	1.22600	2.42272	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.14000	0.12800	8.57143	0.00000	0.0000	750

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
06/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.32400	0.34200	5.55556	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.83100	0.80200	3.48977	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.33400	10.36400	0.29030	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.33400	8.36400	0.35997	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.33400	6.36400	0.47363	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.33400	4.36400	0.69220	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.33500	2.36500	1.28480	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.34400	1.37300	2.15774	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09900	0.09000	9.09091	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.43300	0.45400	4.84988	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.69400	0.66500	4.17867	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.66800	1.63700	1.85851	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.43400	10.46400	0.28752	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.43400	8.46400	0.35570	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.43400	6.46400	0.46627	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.43400	4.46400	0.67659	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.43500	2.46500	1.23203	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.44200	1.47100	2.01110	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07900	0.07100	10.12658	0.00000	0.0000	375
06/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.51300	0.53500	4.28850	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.60600	0.57800	4.62046	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.56800	1.53800	1.91327	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.73400	10.76400	0.27949	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.73400	8.76400	0.34349	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.73400	6.76400	0.44550	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
06/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.73400	4.76400	0.63371	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.73500	2.76500	1.09689	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.73800	1.76800	1.72612	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.77300	0.79900	3.36352	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.37000	0.34700	6.21622	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.10400	0.11100	6.73077	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.27000	1.23900	2.44094	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.88400	10.91400	0.27563	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.88400	8.91400	0.33769	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.88400	6.91400	0.43579	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.88400	4.91400	0.61425	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.88500	2.91500	1.03986	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.88700	1.91700	1.58983	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.91100	0.93800	2.96378	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.27200	0.25300	6.98529	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.15600	0.16700	7.05128	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.12100	1.09100	2.67618	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.18400	10.21400	0.29458	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.18400	8.21400	0.36657	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.18400	6.21400	0.48512	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.18400	4.21400	0.71702	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.81700	1.78700	1.65107	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.23400	10.26400	0.29314	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.23400	8.26400	0.36434	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	15.90	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
06/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.23400	6.26400	0.48123	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.23400	4.26400	0.70855	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.23600	2.26500	1.29696	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.24600	1.27500	2.32745	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.12500	0.11400	8.80000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.35900	0.37800	5.29248	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.78500	0.75600	3.69427	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.76700	1.73700	1.69779	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.28400	10.31400	0.29172	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.28400	8.31400	0.36214	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.28400	6.31400	0.47740	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.28400	4.31400	0.70028	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.71700	1.68700	1.74723	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.68300	0.70800	3.66032	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	60
06/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.24300	0.22600	6.99588	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.17700	0.19000	7.34463	0.00000	0.0000	750
06/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.44300	0.41800	5.64334	0.00000	0.0000	0
06/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.07700	0.08200	6.49351	0.00000	0.0000	1,125
06/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.79490	9.76330	0.32262	0.00000	0.0000	12,157
06/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.33400	0.31900	4.49102	0.00000	0.0000	0
06/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.33900	0.35600	5.01475	0.00000	0.0000	0
06/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.31400	0.30000	4.45860	0.00000	0.0000	0
06/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.36900	0.38700	4.87805	0.00000	0.0000	0
06/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.35800	0.33900	5.30726	0.00000	0.0000	0
06/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.31300	0.32600	4.15335	0.00000	0.0000	0
06/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.20100	0.21100	4.97512	0.00000	0.0000	0
06/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.49600	0.47400	4.43548	0.00000	0.0000	10,429
06/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.76900	0.79300	3.12094	0.00000	0.0000	0
06/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.16400	0.15600	4.87805	0.00000	0.0000	14,937
06/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.85100	0.87600	2.93772	0.00000	0.0000	0
06/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.14600	0.13900	4.79452	0.00000	0.0000	4,508
06/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.92100	9.88830	0.32960	0.00000	0.0000	5,820
06/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.48900	0.47300	3.27198	0.00000	0.0000	0
06/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.36800	0.38500	4.61957	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
06/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.46400	0.44800	3.44828	0.00000	0.0000	0
06/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.39300	0.41000	4.32570	0.00000	0.0000	0
06/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.51500	0.49800	3.30097	0.00000	0.0000	0
06/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.34400	0.36000	4.65116	0.00000	0.0000	0
06/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.71990	6.71630	0.05357	6.73400	6.7340	14,990
06/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06100	0.06000	1.63934	0.00000	0.0000	0
06/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.24100	0.24400	1.24481	0.00000	0.0000	0
06/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.27900	0.28200	1.07527	0.00000	0.0000	0
06/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	200
06/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.73680	6.73360	0.04750	0.00000	0.0000	631
06/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.21600	0.21400	0.92593	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.17900	0.18000	0.55866	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.19000	0.18800	1.05263	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.20300	0.20400	0.49261	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.24500	0.24100	1.63265	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.15800	0.15700	0.63291	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.75120	6.74520	0.08887	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.30900	0.30200	2.26537	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.20800	0.20700	0.48077	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.28100	0.27600	1.77936	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.23000	0.23100	0.43478	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33800	0.33000	2.36686	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.18700	0.18500	1.06952	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.75660	6.75050	0.09028	0.00000	0.0000	149
06/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.36600	0.35800	2.18579	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.25900	0.25800	0.38610	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.33900	0.33300	1.76991	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.28200	0.28300	0.35461	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.39400	0.38500	2.28426	0.00000	0.0000	0
06/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.23700	0.23500	0.84388	0.00000	0.0000	0
06/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.86620	6.86170	0.06554	0.00000	0.0000	821
06/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
06/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.84200	0.84800	0.71259	0.00000	0.0000	0
06/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
06/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.89100	0.89600	0.56117	0.00000	0.0000	0
06/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
06/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.79400	0.79900	0.62972	0.00000	0.0000	0
06/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.94660	6.94150	0.07342	0.00000	0.0000	0
06/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.15400	0.15800	2.59740	0.00000	0.0000	0
06/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.25700	0.26700	3.89105	0.00000	0.0000	0
06/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.13700	0.14100	2.91971	0.00000	0.0000	0
06/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.29000	0.30000	3.44828	0.00000	0.0000	0
06/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17200	0.17600	2.32558	0.00000	0.0000	0
06/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.22500	0.23500	4.44444	0.00000	0.0000	0
06/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.24170	7.21220	0.40736	0.00000	0.0000	150

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
06/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.29700	0.27900	6.06061	0.00000	0.0000	0
06/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10500	0.11700	11.42857	0.00000	0.0000	0
06/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.26500	0.24700	6.79245	0.00000	0.0000	0
06/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12300	0.13500	9.75610	0.00000	0.0000	0
06/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.33200	0.31200	6.02410	0.00000	0.0000	0
06/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09000	0.10000	11.11111	0.00000	0.0000	0
06/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.35020	7.32010	0.40951	0.00000	0.0000	0
06/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.33400	0.31600	5.38922	0.00000	0.0000	0
06/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23400	0.24600	5.12821	0.00000	0.0000	0
06/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.30900	0.29100	5.82524	0.00000	0.0000	0
06/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.25900	0.27100	4.63320	0.00000	0.0000	0
06/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.36100	0.34200	5.26316	0.00000	0.0000	0
06/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21100	0.22200	5.21327	0.00000	0.0000	0

Future Open Interest

462,606

Option Open Interest

482,542

Total

945,148