



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 06/12/2010

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
06/12/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.88830	6.90900	0.30051	6.94700	6.8595	243,148
06/12/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.06200	9.04100	0.23174	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.06200	7.04100	0.29737	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.06200	5.04100	0.41486	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.06200	3.04100	0.68583	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
06/12/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.06200	1.04100	1.97740	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10300	0.07800	24.27184	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.93800	0.95900	2.23881	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.93800	1.95900	1.08359	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.93800	2.95900	0.71477	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.66200	1.64100	1.26354	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.11200	9.09100	0.23047	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.11200	7.09100	0.29528	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.11200	5.09100	0.41080	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
06/12/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.11200	3.09100	0.67481	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14000	0.11400	18.57143	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.88800	0.90900	2.36486	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.88800	1.90900	1.11229	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
06/12/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.88800	2.90900	0.72715	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.16200	9.14100	0.22921	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.16200	7.14100	0.29321	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.16200	5.14100	0.40682	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.16200	3.14100	0.66414	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
06/12/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.16200	1.14100	1.80723	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	7,034
06/12/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.18000	0.15500	13.88889	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.83800	0.85900	2.50597	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.83800	1.85900	1.14255	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.83800	2.85900	0.73996	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.21200	9.19100	0.22796	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.21200	7.19100	0.29118	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.21200	5.19100	0.40292	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.21200	3.19100	0.65380	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.21200	1.19100	1.73267	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	250
06/12/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.22400	0.19900	11.16071	0.00000	0.0000	100
06/12/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.78800	0.80900	2.66497	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.78800	1.80900	1.17450	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.78800	2.80900	0.75323	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,690
06/12/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.11200	1.09100	1.88849	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.26200	9.24100	0.22673	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.26200	7.24100	0.28918	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
06/12/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.26200	5.24100	0.39909	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.26200	3.24100	0.64378	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,400
06/12/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.26200	1.24100	1.66403	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.27000	0.24600	8.88889	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.73800	0.75900	2.84553	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.73800	1.75900	1.20829	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.73800	2.75900	0.76698	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.31200	9.29100	0.22552	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.31200	7.29100	0.28720	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.31200	5.29100	0.39533	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.31200	3.29100	0.63406	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.31200	1.29100	1.60061	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	65,000
06/12/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.31700	0.29400	7.25552	0.00000	0.0000	3,500
06/12/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.68800	0.70900	3.05233	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.68800	1.70900	1.24408	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.68800	2.70900	0.78125	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.36200	9.34100	0.22431	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.36200	7.34100	0.28525	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.36200	5.34100	0.39164	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.36200	3.34100	0.62463	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,000
06/12/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.36200	1.34100	1.54185	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.36500	0.34200	6.30137	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.63800	0.65900	3.29154	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
06/12/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.63800	1.65900	1.28205	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.63800	2.65900	0.79606	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.56200	9.54100	0.21962	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.56200	7.54100	0.27770	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.56200	5.54100	0.37756	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.56200	3.54100	0.58956	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.56200	1.54100	1.34443	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.56300	0.54100	3.90764	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.43900	0.45900	4.55581	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.43800	1.45900	1.46036	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.43800	2.45900	0.86136	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.51200	9.49100	0.22077	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.51200	7.49100	0.27955	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.51200	5.49100	0.38099	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.51200	3.49100	0.59795	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.51200	1.49100	1.38889	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	13,307
06/12/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.51300	0.49100	4.28850	0.00000	0.0000	48,000
06/12/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.48900	0.50900	4.08998	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.48800	1.50900	1.41129	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.48800	2.50900	0.84405	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
06/12/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.71200	1.69100	1.22664	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.61200	9.59100	0.21848	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
06/12/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.61200	7.59100	0.27588	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.61200	5.59100	0.37420	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.61200	3.59100	0.58140	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.61200	1.59100	1.30273	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	33,300
06/12/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.61200	0.59100	3.43137	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.39000	0.40900	4.87179	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.38800	1.40900	1.51297	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.38800	2.40900	0.87940	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.41200	1.39100	1.48725	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.96200	8.94100	0.23432	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.96200	6.94100	0.30164	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.96200	4.94100	0.42322	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.96200	2.94100	0.70898	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	14,644
06/12/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.96200	0.94100	2.18295	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.08700	0.08800	1.14943	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04900	0.02900	40.81633	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.03800	1.05900	2.02312	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.03800	2.05900	1.03042	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.03800	3.05900	0.69124	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	9.01200	8.99100	0.23302	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	7.01200	6.99100	0.29949	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	5.01200	4.99100	0.41899	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	3.01200	2.99100	0.69721	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	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
06/12/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	1.01200	0.99100	2.07510	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	30,000
06/12/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.07100	0.04900	30.98592	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	0.98800	1.00900	2.12551	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	1.98800	2.00900	1.05634	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	2.98800	3.00900	0.70281	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.41200	9.39100	0.22312	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.41200	7.39100	0.28332	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.41200	5.39100	0.38803	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.41200	3.39100	0.61547	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.41400	0.39200	5.31401	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.58800	0.60900	3.57143	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.58800	1.60900	1.32242	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.58800	2.60900	0.81144	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.46200	9.44100	0.22194	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.46200	7.44100	0.28143	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.46200	5.44100	0.38447	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.46200	3.44100	0.60659	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.46200	1.44100	1.43639	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,040
06/12/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.46300	0.44100	4.75162	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.53800	0.55900	3.90335	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.53800	1.55900	1.36541	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.53800	2.55900	0.82742	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.16200	8.14100	0.25729	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
06/12/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.16200	6.14100	0.34080	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.16200	4.14100	0.50457	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.16200	2.14100	0.97132	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.83800	3.85900	0.54716	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.21200	2.19100	0.94937	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
06/12/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.61200	2.59100	0.80398	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.31200	2.29100	0.90830	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.66200	2.64100	0.78888	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,423
06/12/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.91200	0.89100	2.30263	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	2.01200	1.99100	1.04374	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
06/12/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.71200	0.69100	2.94944	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
06/12/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.91200	1.89100	1.09833	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
06/12/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
06/12/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.81200	0.79100	2.58621	0.00000	0.0000	500
06/12/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.11200	2.09100	0.99432	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
06/12/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.66200	0.64100	3.17221	0.00000	0.0000	0
06/12/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,534
06/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.98040	7.00110	0.29654	7.01140	6.9600	100,728
06/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	29,607
06/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.05100	1.03100	1.90295	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	340
06/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.09800	1.07800	1.82149	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.00300	0.98300	1.99402	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.53400	1.51400	1.30378	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	30,000
06/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.52000	3.49900	0.59659	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
06/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.43400	0.41400	4.60829	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.11400	0.11500	0.87719	0.00000	0.0000	29,607
06/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.43600	1.41600	1.39276	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01600	0.01700	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
06/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.59700	0.57700	3.35008	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.07700	0.07800	1.29870	0.00000	0.0000	12,000
06/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.64000	0.62000	3.12500	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.07000	0.07100	1.42857	0.00000	0.0000	871
06/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.68400	0.66300	3.07018	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.06400	0.06400	0.00000	0.00000	0.0000	3,071
06/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.39600	0.37600	5.05051	0.00000	0.0000	3,000
06/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.12600	0.12700	0.79365	0.00000	0.0000	7,500
06/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.29000	0.27100	6.55172	0.00000	0.0000	3,000
06/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.17000	0.17200	1.17647	0.00000	0.0000	4,780
06/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.51400	0.49400	3.89105	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.09400	0.09500	1.06383	0.00000	0.0000	65
06/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.32400	0.30400	6.17284	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.15400	0.15500	0.64935	0.00000	0.0000	500
06/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.47400	0.45300	4.43038	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.10400	0.10400	0.00000	0.00000	0.0000	400
06/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.14000	0.14100	0.71429	0.00000	0.0000	0
06/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.36000	0.34000	5.55556	0.00000	0.0000	2,571
06/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.06840	7.08910	0.29285	7.12000	7.0515	21,319
06/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.18500	0.18600	0.54054	0.00000	0.0000	0
06/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.56700	0.54700	3.52734	0.00000	0.0000	0
06/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.17400	0.17500	0.57471	0.00000	0.0000	300
06/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.60600	0.58600	3.30033	0.00000	0.0000	0
06/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.19800	0.19900	0.50505	0.00000	0.0000	0
06/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.53000	0.51000	3.77358	0.00000	0.0000	0
06/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.51500	0.52700	2.33010	0.00000	0.0000	0
06/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14700	0.13800	6.12245	0.00000	0.0000	0
06/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.16360	7.18420	0.28756	0.00000	0.0000	1,050
06/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.16100	0.16300	1.24224	0.00000	0.0000	0
06/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04700	1.02900	1.71920	0.00000	0.0000	0
06/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.15400	0.15600	1.29870	0.00000	0.0000	0
06/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.09000	1.07200	1.65138	0.00000	0.0000	0
06/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.16800	0.17000	1.19048	0.00000	0.0000	0
06/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.00400	0.98600	1.79283	0.00000	0.0000	0
06/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.25830	7.27880	0.28244	0.00000	0.0000	0
06/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.41900	0.42600	1.67064	0.00000	0.0000	0
06/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.51100	0.49700	2.73973	0.00000	0.0000	0
06/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.40100	0.40900	1.99501	0.00000	0.0000	0
06/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.54300	0.53000	2.39411	0.00000	0.0000	0
06/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.43700	0.44400	1.60183	0.00000	0.0000	0
06/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.47900	0.46500	2.92276	0.00000	0.0000	0
06/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.20770	9.22940	0.23567	0.00000	0.0000	0
06/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.59100	1.59000	0.06285	0.00000	0.0000	0
06/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.58300	1.56100	1.38977	0.00000	0.0000	0
06/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.57500	1.57400	0.06349	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
06/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.61700	1.59500	1.36054	0.00000	0.0000	0
06/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.60800	1.60700	0.06219	0.00000	0.0000	0
06/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.55000	1.52800	1.41935	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	6.88830	6.90900	0.30051	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.02763	0.02310	16.39522	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.13933	0.11410	18.10809	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.01826	0.01380	24.42497	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.17996	0.15480	13.98088	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.04102	0.03738	8.87372	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.10272	0.07838	23.69548	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.98040	7.00110	0.29654	0.00000	0.0000	90
06/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.20742	0.20974	1.11850	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.22702	0.20864	8.09620	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.18799	0.18988	1.00537	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.25759	0.23878	7.30230	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.23225	0.23574	1.50269	0.00000	0.0000	0
06/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.20185	0.18464	8.52613	0.00000	0.0000	0
06/12/2010	£ / R 2010/12/13			Foreign Exchange Future	10.80430	10.83190	0.25545	10.79000	10.7900	21,071
06/12/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.09600	1.06800	2.55474	0.00000	0.0000	0
06/12/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.04600	1.01800	2.67686	0.00000	0.0000	0
06/12/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	50
06/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.94120	10.96820	0.24677	0.00000	0.0000	23,661
06/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.09400	0.09100	3.19149	0.00000	0.0000	0
06/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.95300	0.92300	3.14795	0.00000	0.0000	0
06/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.08700	0.08400	3.44828	0.00000	0.0000	0
06/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.99600	0.96600	3.01205	0.00000	0.0000	0
06/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.10100	0.09800	2.97030	0.00000	0.0000	0
06/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.91000	0.88000	3.29670	0.00000	0.0000	0
06/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.66400	0.63600	4.21687	0.00000	0.0000	0
06/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.15500	0.15400	0.64516	0.00000	0.0000	870
06/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.64200	1.61200	1.82704	0.00000	0.0000	0
06/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	870
06/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.13000	1.09900	2.74336	0.00000	0.0000	0
06/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.07100	0.06700	5.63380	0.00000	0.0000	150
06/12/2010	£ / R 2011/06/13			Foreign Exchange Future	11.06920	11.09650	0.24663	0.00000	0.0000	1,829
06/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.22100	0.22100	0.00000	0.00000	0.0000	0
06/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.00200	0.97500	2.69461	0.00000	0.0000	0
06/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.21100	0.21100	0.00000	0.00000	0.0000	0
06/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.04200	1.01500	2.59117	0.00000	0.0000	0
06/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.23100	0.23200	0.43290	0.00000	0.0000	0
06/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.96200	0.93600	2.70270	0.00000	0.0000	0
06/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.20760	11.23320	0.22842	0.00000	0.0000	500
06/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.45500	0.45900	0.87912	0.00000	0.0000	0
06/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.74700	0.72600	2.81124	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
06/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.43800	0.44200	0.91324	0.00000	0.0000	0
06/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.78000	0.75900	2.69231	0.00000	0.0000	0
06/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.47100	0.47600	1.06157	0.00000	0.0000	0
06/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.71300	0.69300	2.80505	0.00000	0.0000	0
06/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.19600	11.22170	0.22955	0.00000	0.0000	0
06/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.49600	0.49400	0.40323	0.00000	0.0000	0
06/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.95000	0.92200	2.94737	0.00000	0.0000	0
06/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.48100	0.47900	0.41580	0.00000	0.0000	0
06/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.98500	0.95700	2.84264	0.00000	0.0000	0
06/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.51100	0.50900	0.39139	0.00000	0.0000	0
06/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.91500	0.88700	3.06011	0.00000	0.0000	0
06/12/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08310	0.08340	0.36101	0.00000	0.0000	948
06/12/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00027	0.00023	14.81481	0.00000	0.0000	0
06/12/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00317	0.00283	10.72555	0.00000	0.0000	0
06/12/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01290	0.01260	2.32558	0.00000	0.0000	0
06/12/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00710	0.00740	4.22535	0.00000	0.0000	0
06/12/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08430	0.08460	0.35587	0.00000	0.0000	0
06/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00247	0.00252	2.02429	0.00000	0.0000	0
06/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00517	0.00492	4.83559	0.00000	0.0000	0
06/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00072	0.00072	0.00000	0.00000	0.0000	0
06/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01342	0.01312	2.23547	0.00000	0.0000	0
06/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00796	0.00818	2.76382	0.00000	0.0000	0
06/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00066	0.00058	12.12121	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13			Foreign Exchange Future	9.19770	9.17730	0.22179	9.19800	9.1980	8,955
06/12/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	11.00200	11.02300	0.19087	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	9.00200	9.02300	0.23328	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	7.00200	7.02300	0.29991	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	5.00200	5.02300	0.41983	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	3.00200	3.02300	0.69953	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	2.00200	2.02300	1.04895	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	1.00200	1.02300	2.09581	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.06700	0.04600	31.34328	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06900	0.06900	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.99800	0.97700	2.10421	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
06/12/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.85200	2.87300	0.73633	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	11.05200	11.07300	0.19001	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	9.05200	9.07300	0.23199	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	7.05200	7.07300	0.29779	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	5.05200	5.07300	0.41568	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	3.05200	3.07300	0.68807	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	2.05200	2.07300	1.02339	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	1.05200	1.07300	1.99620	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.04800	0.03000	37.50000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.10000	0.10300	3.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.94800	0.92700	2.21519	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.75200	11.77300	0.17869	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.75200	9.77300	0.21534	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.75200	7.77300	0.27090	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.75200	5.77300	0.36509	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.75200	3.77300	0.55970	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.75200	2.77300	0.76308	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.75200	1.77300	1.19863	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.75200	0.77300	2.79255	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.25900	0.23300	10.03861	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.65200	11.67300	0.18023	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.65200	9.67300	0.21757	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.65200	7.67300	0.27444	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.65200	5.67300	0.37155	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
06/12/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.65200	3.67300	0.57503	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.65200	2.67300	0.79186	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.65200	1.67300	1.27119	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	750
06/12/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.65200	0.67300	3.22086	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.35300	0.32900	6.79887	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.80200	10.82300	0.19441	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.80200	8.82300	0.23858	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.80200	6.82300	0.30873	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.80200	4.82300	0.43732	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.80200	2.82300	0.74946	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.80200	1.82300	1.16537	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.80200	0.82300	2.61845	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.21400	0.18700	12.61682	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.19800	1.17700	1.75292	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.90200	10.92300	0.19263	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.90200	8.92300	0.23590	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.90200	6.92300	0.30426	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.90200	4.92300	0.42840	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.90200	2.92300	0.72364	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.90200	1.92300	1.10410	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	375
06/12/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.90200	0.92300	2.32816	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.13300	0.10400	21.80451	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.09800	1.07700	1.91257	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
06/12/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	11.20200	11.22300	0.18747	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	9.20200	9.22300	0.22821	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	7.20200	7.22300	0.29159	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	5.20200	5.22300	0.40369	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	3.20200	3.22300	0.65584	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	2.20200	2.22300	0.95368	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.20200	1.22300	1.74709	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.01600	0.00700	56.25000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.21800	0.23000	5.50459	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.79800	0.77700	2.63158	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.35200	11.37300	0.18499	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.35200	9.37300	0.22455	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.35200	7.37300	0.28564	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.35200	5.37300	0.39238	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.35200	3.37300	0.62649	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.35200	2.37300	0.89286	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.35200	1.37300	1.55325	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.35700	0.37500	5.04202	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.64800	0.62700	3.24074	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.65200	10.67300	0.19715	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.65200	8.67300	0.24272	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.65200	6.67300	0.31569	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.65200	4.67300	0.45142	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
06/12/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.34800	1.32700	1.55786	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.70200	10.72300	0.19623	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.70200	8.72300	0.24132	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.70200	6.72300	0.31334	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.70200	4.72300	0.44662	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.70200	2.72300	0.77720	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.70200	1.72300	1.23384	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.70200	0.72300	2.99145	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.30500	0.28100	7.86885	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.29800	1.27700	1.61787	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.75200	10.77300	0.19531	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.75200	8.77300	0.23995	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.75200	6.77300	0.31102	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.75200	4.77300	0.44192	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.24800	1.22700	1.68269	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	1.10200	1.12300	1.90563	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	60
06/12/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.40500	0.42400	4.69136	0.00000	0.0000	750
06/12/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.03300	0.01900	42.42424	0.00000	0.0000	0
06/12/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.13500	0.14200	5.18519	0.00000	0.0000	1,125
06/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.31450	9.29360	0.22438	9.30850	9.2860	14,352
06/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.10500	0.09000	14.28571	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.59100	0.59600	0.84602	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.09600	0.08100	15.62500	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.63200	0.63700	0.79114	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.11500	0.09900	13.91304	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.55100	0.55500	0.72595	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.36500	0.36600	0.27397	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.17900	0.16000	10.61453	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
06/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.12400	1.13500	0.97865	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03800	0.02900	23.68421	0.00000	0.0000	14,937
06/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.21800	1.23000	0.98522	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03200	0.02400	25.00000	0.00000	0.0000	4,508
06/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.84800	0.85600	0.94340	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.06200	0.05000	19.35484	0.00000	0.0000	100
06/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.15000	0.13200	12.00000	0.00000	0.0000	0
06/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.43600	0.43800	0.45872	0.00000	0.0000	3,000
06/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.42400	9.40270	0.22602	9.40300	9.4030	5,820
06/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.23400	0.21500	8.11966	0.00000	0.0000	0
06/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.61000	0.61200	0.32787	0.00000	0.0000	0
06/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.22200	0.20300	8.55856	0.00000	0.0000	0
06/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.64800	0.65000	0.30864	0.00000	0.0000	0
06/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.24800	0.22800	8.06452	0.00000	0.0000	0
06/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.57400	0.57500	0.17422	0.00000	0.0000	0
06/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.54270	9.52040	0.23369	0.00000	0.0000	500
06/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.40600	0.38500	5.17241	0.00000	0.0000	0
06/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.51300	0.51500	0.38986	0.00000	0.0000	0
06/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.38800	0.36700	5.41237	0.00000	0.0000	0
06/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.54500	0.54700	0.36697	0.00000	0.0000	0
06/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.42400	0.40300	4.95283	0.00000	0.0000	0
06/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.48100	0.48300	0.41580	0.00000	0.0000	0
06/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.66410	9.63880	0.26179	0.00000	0.0000	0
06/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.48200	0.46000	4.56432	0.00000	0.0000	0
06/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.61800	0.62100	0.48544	0.00000	0.0000	0
06/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.46500	0.44400	4.51613	0.00000	0.0000	0
06/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.65100	0.65500	0.61444	0.00000	0.0000	0
06/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.50000	0.47800	4.40000	0.00000	0.0000	0
06/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.58600	0.58900	0.51195	0.00000	0.0000	0
06/12/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.79340	6.81520	0.32090	0.00000	0.0000	14,627
06/12/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
06/12/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.12100	0.09900	18.18182	0.00000	0.0000	0
06/12/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.16500	0.14200	13.93939	0.00000	0.0000	0
06/12/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	200
06/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.80630	6.82790	0.31735	0.00000	0.0000	2,207
06/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.22100	0.23200	4.97738	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.11500	0.10400	9.56522	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.18800	0.19700	4.78723	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.13200	0.11900	9.84848	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.25600	0.26800	4.68750	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.10000	0.09000	10.00000	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.81270	6.83420	0.31559	0.00000	0.0000	875
06/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.31700	0.33400	5.36278	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15400	0.15000	2.59740	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.28300	0.30000	6.00707	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
06/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17000	0.16600	2.35294	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.35200	0.37000	5.11364	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13900	0.13600	2.15827	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.81790	6.83930	0.31388	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.36900	0.38600	4.60705	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.20100	0.19700	1.99005	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.33600	0.35300	5.05952	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21800	0.21400	1.83486	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.40400	0.42100	4.20792	0.00000	0.0000	0
06/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18600	0.18200	2.15054	0.00000	0.0000	0
06/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.47260	7.47350	0.01204	0.00000	0.0000	0
06/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.92300	0.92200	0.10834	0.00000	0.0000	0
06/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.75000	0.74900	0.13333	0.00000	0.0000	0
06/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.90100	0.90000	0.11099	0.00000	0.0000	0
06/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.77800	0.77700	0.12853	0.00000	0.0000	0
06/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.94500	0.94400	0.10582	0.00000	0.0000	0
06/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.72200	0.72100	0.13850	0.00000	0.0000	0
06/12/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.85250	6.85550	0.04378	0.00000	0.0000	360
06/12/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.84800	0.84500	0.35377	0.00000	0.0000	0
06/12/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.89800	0.89500	0.33408	0.00000	0.0000	0
06/12/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/12/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.79800	0.79500	0.37594	0.00000	0.0000	0
06/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.92900	6.93230	0.04763	0.00000	0.0000	1,411
06/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.10300	0.10200	0.97087	0.00000	0.0000	0
06/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.22400	0.22000	1.78571	0.00000	0.0000	0
06/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.08800	0.08800	0.00000	0.00000	0.0000	0
06/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.25900	0.25600	1.15830	0.00000	0.0000	0
06/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.12000	0.11900	0.83333	0.00000	0.0000	0
06/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.19100	0.18700	2.09424	0.00000	0.0000	0
06/12/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.02840	7.00870	0.28029	0.00000	0.0000	0
06/12/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.05400	0.03800	29.62963	0.00000	0.0000	0
06/12/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07600	0.07900	3.94737	0.00000	0.0000	0
06/12/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.03700	0.02400	35.13514	0.00000	0.0000	0
06/12/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.10900	0.11500	5.50459	0.00000	0.0000	0
06/12/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.07800	0.05900	24.35897	0.00000	0.0000	0
06/12/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	0
06/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.12890	7.10950	0.27213	0.00000	0.0000	40
06/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.17100	0.16100	5.84795	0.00000	0.0000	0
06/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.29200	0.30200	3.42466	0.00000	0.0000	0
06/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.15400	0.14500	5.84416	0.00000	0.0000	0
06/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.32500	0.33600	3.38462	0.00000	0.0000	0
06/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.19000	0.17900	5.78947	0.00000	0.0000	0
06/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.26100	0.27000	3.44828	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
06/12/2010	RAIN 2010/12/13			Foreign Exchange Future	13,428.64000	13,447.87000	0.14320	0.00000	0.0000	0
06/12/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	1.00000	1.40000	40.00000	0.00000	0.0000	0
06/12/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	72.40000	53.50000	26.10497	0.00000	0.0000	0
06/12/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	1.00000	1.40000	40.00000	0.00000	0.0000	0
06/12/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	72.40000	53.50000	26.10497	0.00000	0.0000	0
06/12/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	1.00000	1.40000	40.00000	0.00000	0.0000	0
06/12/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	72.40000	53.50000	26.10497	0.00000	0.0000	0
06/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,609.94000	13,629.11000	0.14085	0.00000	0.0000	0
06/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	62.20000	72.00000	15.75563	0.00000	0.0000	0
06/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	52.30000	42.90000	17.97323	0.00000	0.0000	0
06/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	62.20000	72.00000	15.75563	0.00000	0.0000	0
06/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	52.30000	42.90000	17.97323	0.00000	0.0000	0
06/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	62.20000	72.00000	15.75563	0.00000	0.0000	0
06/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	52.30000	42.90000	17.97323	0.00000	0.0000	0
06/12/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.03370	1.03920	0.53207	0.00000	0.0000	0
06/12/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.03450	0.03950	14.49275	0.00000	0.0000	0
06/12/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00080	0.00030	62.50000	0.00000	0.0000	0
06/12/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.00360	0.00330	8.33333	0.00000	0.0000	0
06/12/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.01990	0.01410	29.14573	0.00000	0.0000	0
06/12/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.08380	0.08920	6.44391	0.00000	0.0000	0
06/12/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00010	0.00000	100.00000	0.00000	0.0000	0
06/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.04900	1.05460	0.53384	0.00000	0.0000	0
06/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03030	0.03280	8.25083	0.00000	0.0000	0
06/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03130	0.02820	9.90415	0.00000	0.0000	0
06/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01430	0.01740	21.67832	0.00000	0.0000	0
06/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.06530	0.06280	3.82848	0.00000	0.0000	0
06/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.06070	0.06470	6.58979	0.00000	0.0000	0
06/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01170	0.01010	13.67521	0.00000	0.0000	0

Future Open Interest

463,491

Option Open Interest

593,493

Total

1,056,984