



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 07/07/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.69430	7.70350	0.11957	7.76400	7.7150	214,183
07/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.15600	8.14700	0.11035	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.15600	6.14700	0.14620	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.15600	4.14700	0.21655	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.16300	2.15300	0.46232	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.85800	0.86600	0.93240	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.84500	1.85400	0.48780	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.84400	2.85400	0.35162	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.84400	3.85400	0.26015	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.10600	8.09700	0.11103	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.10600	6.09700	0.14740	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.10600	4.09700	0.21919	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.11400	2.10300	0.52034	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.19000	0.18400	3.15789	0.00000	0.0000	2,000
07/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.29600	0.28100	5.06757	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.90500	0.91300	0.88398	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.89500	1.90400	0.47493	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.89400	2.90400	0.34554	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.89400	3.90400	0.25681	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.17400	0.16700	4.02299	0.00000	0.0000	569
07/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.33000	0.31400	4.84848	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.20600	8.19700	0.10968	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.20600	6.19700	0.14502	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.20600	4.19700	0.21398	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.21200	2.20200	0.45208	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.15800	0.15200	3.79747	0.00000	0.0000	2,771
07/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.36400	0.34900	4.12088	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.81200	0.81900	0.86207	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.79500	1.80400	0.50139	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.79400	2.80400	0.35791	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.79400	3.80400	0.26357	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.25600	8.24700	0.10901	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.25600	6.24700	0.14386	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.25600	4.24700	0.21147	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.26200	2.25200	0.44209	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.14400	0.13800	4.16667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.40000	0.38500	3.75000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.76600	0.77300	0.91384	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.74500	1.75400	0.51576	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.74400	2.75400	0.36443	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.74400	3.75400	0.26709	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.35600	8.34700	0.10771	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.35600	6.34700	0.14160	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.35600	4.34700	0.20661	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.36100	2.35100	0.42355	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.12000	0.11300	5.83333	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.47600	0.46000	3.36134	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.67700	0.68300	0.88626	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.64600	1.65500	0.54678	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.64400	2.65400	0.37821	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.64400	3.65400	0.27442	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.40600	8.39700	0.10707	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.40600	6.39700	0.14049	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.40600	4.39700	0.20427	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.41000	2.40000	0.41494	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.10900	0.10300	5.50459	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.51500	0.50000	2.91262	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.63400	0.64000	0.94637	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.59600	1.60500	0.56391	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.59400	2.60400	0.38551	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.59400	3.60400	0.27824	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.45600	8.44700	0.10643	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.45600	6.44700	0.13941	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.45600	4.44700	0.20197	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.46000	2.45000	0.40650	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.10000	0.09300	7.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.55600	0.54000	2.87770	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.59300	0.59700	0.67454	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.54600	1.55500	0.58215	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.54400	2.55400	0.39308	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.54400	3.55400	0.28217	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.60600	8.59700	0.10458	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.60600	6.59700	0.13624	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.60600	4.59700	0.19540	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.60900	2.59900	0.38329	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.47500	0.47700	0.42105	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.08100	0.07400	8.64198	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.39700	1.40600	0.64424	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.39400	2.40400	0.41771	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.39400	3.40400	0.29464	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.55600	8.54700	0.10519	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.55600	6.54700	0.13728	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.55600	4.54700	0.19754	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.55900	2.55000	0.35170	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	55,000
07/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.63900	0.62400	2.34742	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.51300	0.51500	0.38986	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.44600	1.45500	0.62241	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.44400	2.45400	0.40917	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.44400	3.45400	0.29036	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.70600	8.69700	0.10338	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.70600	6.69700	0.13421	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.70600	4.69700	0.19125	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.70800	2.69900	0.33235	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	585
07/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.77000	0.75500	1.94805	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.40300	0.40300	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10900	0.10000	8.25688	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.29700	1.30600	0.69391	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.29400	2.30400	0.43592	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.29400	3.30400	0.30358	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	1,000
07/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.68200	0.66700	2.19941	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.00600	7.99700	0.11242	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.00600	5.99700	0.14985	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.00600	3.99700	0.22466	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.01500	2.00400	0.54591	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.22900	0.22300	2.62009	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.23500	0.22000	6.38298	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.00100	1.01000	0.89910	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.99500	2.00400	0.45113	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.99400	3.00400	0.33400	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.99400	4.00400	0.25038	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.05600	8.04700	0.11172	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.05600	6.04700	0.14861	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.05600	4.04700	0.22189	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.06400	2.05400	0.48450	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.20900	0.20300	2.87081	0.00000	0.0000	1,200
07/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.26500	0.25000	5.66038	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.95300	0.96100	0.83945	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.94500	1.95400	0.46272	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.94400	2.95400	0.33967	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.94400	3.95400	0.25355	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.30600	8.29700	0.10836	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.30600	6.29700	0.14272	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.30600	4.29700	0.20901	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.31100	2.30100	0.43271	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.13200	0.12500	5.30303	0.00000	0.0000	500
07/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.43800	0.42200	3.65297	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.72100	0.72800	0.97087	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.69500	1.70500	0.58997	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.69400	2.70400	0.37120	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.69400	3.70400	0.27071	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.50600	8.49700	0.10581	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.50600	6.49700	0.13833	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.50600	4.49700	0.19973	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.51000	2.50000	0.39841	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.59700	0.58200	2.51256	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.55200	0.55600	0.72464	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05800	0.05300	8.62069	0.00000	0.0000	15,000
07/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.49600	1.50500	0.60160	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.49400	2.50400	0.40096	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.49400	3.50400	0.28620	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.65600	8.64700	0.10397	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.65600	6.64700	0.13522	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.65600	4.64700	0.19330	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.65900	2.64900	0.37608	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.06900	0.06400	7.24638	0.00000	0.0000	3,000
07/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.72500	0.71100	1.93103	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.43800	0.43900	0.22831	0.00000	0.0000	1,500
07/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.09400	0.08600	8.51064	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.34700	1.35600	0.66815	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.34400	2.35400	0.42662	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.34400	3.35400	0.29904	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.62100	1.61000	0.67859	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.47500	1.46300	0.81356	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.90500	0.89100	1.54696	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	500
07/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.04400	1.03000	1.34100	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	3,000
07/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.42600	1.41400	0.84151	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	500
07/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.33000	1.31700	0.97744	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	1,000
07/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.95100	0.93700	1.47213	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.18600	0.17300	6.98925	0.00000	0.0000	100
07/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.28000	0.27600	1.42857	0.00000	0.0000	100
07/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.25400	0.24900	1.96850	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.21000	0.19600	6.66667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.85900	0.84500	1.62980	0.00000	0.0000	0
07/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.05300	0.04800	9.43396	0.00000	0.0000	500
07/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.80570	7.81360	0.10121	7.86500	7.8650	30,028
07/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.14400	8.13600	0.09823	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.14500	6.13700	0.13019	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.15500	4.14600	0.21661	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.19800	2.18600	0.54595	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.31300	0.30300	3.19489	0.00000	0.0000	1,000
07/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.45700	0.43900	3.93873	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.91000	0.91200	0.21978	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05400	0.04800	11.11111	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.86200	1.86900	0.37594	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.85700	2.86400	0.24501	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.85600	3.86400	0.20747	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.16900	0.16100	4.73373	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.91300	0.89700	1.75246	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.19400	8.18600	0.09763	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.19500	6.18700	0.12914	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.20500	4.19500	0.23781	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	300
07/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.24600	2.23400	0.53428	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.86900	0.87000	0.11507	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.81200	1.82000	0.44150	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.80700	2.81500	0.28500	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.80600	3.81400	0.21019	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.24400	8.23600	0.09704	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.24500	6.23700	0.12810	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.25400	4.24500	0.21157	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.29400	2.28200	0.52310	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.28100	0.27100	3.55872	0.00000	0.0000	8,000
07/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.52500	0.50700	3.42857	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.82900	0.82900	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07300	0.06500	10.95890	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.76300	1.77000	0.39705	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.75700	2.76500	0.29017	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.75600	3.76400	0.21299	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.29400	8.28600	0.09646	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.29500	6.28700	0.12708	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.30300	4.29400	0.20916	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.34200	2.33000	0.51238	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.26700	0.25700	3.74532	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.56100	0.54300	3.20856	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.79000	0.78900	0.12658	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.08400	0.07500	10.71429	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.71400	1.72100	0.40840	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.70700	2.71500	0.29553	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.70600	3.71400	0.21587	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.29700	0.28700	3.36700	0.00000	0.0000	21,570
07/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.49100	0.47300	3.66599	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.34400	8.33600	0.09588	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.34500	6.33700	0.12608	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.35300	4.34300	0.22973	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.04600	0.04200	8.69565	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.39000	2.37800	0.50209	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.25300	0.24300	3.95257	0.00000	0.0000	4,400
07/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.59700	0.57900	3.01508	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.75200	0.75100	0.13298	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09600	0.08700	9.37500	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.66500	1.67200	0.42042	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.65700	2.66500	0.30109	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.65600	3.66400	0.21882	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.39400	8.38600	0.09531	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.39500	6.38700	0.12510	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.40200	4.39300	0.20445	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.43800	2.42600	0.49221	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.24000	0.23100	3.75000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.63400	0.61700	2.68139	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.71600	0.71300	0.41899	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.11000	0.09900	10.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.61600	1.62300	0.43317	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.60700	2.61500	0.30687	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.60600	3.61400	0.22185	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.44400	8.43600	0.09474	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.44500	6.43700	0.12413	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.45200	4.44300	0.20216	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.48600	2.47400	0.48270	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.22800	0.21900	3.94737	0.00000	0.0000	1,000
07/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.67200	0.65500	2.52976	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.68000	0.67700	0.44118	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.12400	0.11300	8.87097	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.56700	1.57300	0.38290	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.55700	2.56500	0.31287	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.55600	3.56400	0.22497	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.64400	8.63600	0.09255	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.64500	6.63600	0.13544	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.65000	4.64100	0.19355	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.68000	2.66800	0.44776	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.18700	0.17800	4.81283	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.83100	0.81400	2.04573	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.55000	0.54400	1.09091	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.19400	0.18000	7.21649	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.37200	1.37800	0.43732	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.35800	2.36600	0.33927	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.35600	3.36400	0.23838	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.59400	8.58600	0.09309	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.59500	6.58600	0.13647	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.60000	4.59100	0.19565	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.63100	2.62000	0.41809	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.19600	0.18700	4.59184	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.79000	0.77300	2.15190	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.58000	0.57500	0.86207	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.17400	0.16100	7.47126	0.00000	0.0000	16,000
07/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.42100	1.42700	0.42224	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.40800	2.41600	0.33223	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.40600	3.41400	0.23488	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.16100	0.15300	4.96894	0.00000	0.0000	1,000
07/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.95500	0.93900	1.67539	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.69400	8.68600	0.09202	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.69500	6.68600	0.13443	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.69900	4.69100	0.17025	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.72800	2.71700	0.40323	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.17800	0.16900	5.05618	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.87200	0.85500	1.94954	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.52000	0.51300	1.34615	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.21400	0.19900	7.00935	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.32400	1.33000	0.45317	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.30800	2.31600	0.34662	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.30600	3.31400	0.24198	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.21700	0.20700	4.60829	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.71100	0.69300	2.53165	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.04400	8.03600	0.09945	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.04500	6.03700	0.13234	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.05700	4.04700	0.24649	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.10300	2.09100	0.57061	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.34800	0.33800	2.87356	0.00000	0.0000	10
07/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.39200	0.37400	4.59184	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.99500	0.99800	0.30151	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.96100	1.96800	0.35696	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.95600	2.96400	0.27064	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.95600	3.96400	0.20222	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.09400	8.08600	0.09884	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.09500	6.08700	0.13126	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.10600	4.09600	0.24355	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.05700	0.05200	8.77193	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.15100	2.13800	0.60437	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.33000	0.32000	3.03030	0.00000	0.0000	30,000
07/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.42400	0.40600	4.24528	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.95200	0.95400	0.21008	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04600	0.04000	13.04348	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.91100	1.91900	0.41863	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.90700	2.91400	0.24080	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.90600	3.91400	0.20481	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.49400	8.48600	0.09418	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.49500	6.48700	0.12317	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.50100	4.49200	0.19996	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.53400	2.52300	0.43410	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.64600	0.64200	0.61920	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.14000	0.12800	8.57143	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.51800	1.52400	0.39526	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.50800	2.51500	0.27911	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.50600	3.51400	0.22818	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.54400	8.53600	0.09363	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.54500	6.53600	0.13751	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.55100	4.54200	0.19776	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.58300	2.57100	0.46458	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.20600	0.19700	4.36893	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.75000	0.73300	2.26667	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.61200	0.60800	0.65359	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.15600	0.14400	7.69231	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.46900	1.47600	0.47651	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.45800	2.46500	0.28478	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.45600	3.46400	0.23148	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.24400	7.23600	0.11044	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.24700	5.23800	0.17153	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.26700	3.25600	0.33670	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.10800	0.10100	6.48148	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.35200	1.33700	1.10947	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.75600	4.76400	0.16821	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.39800	1.38300	1.07296	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.10400	0.09700	6.73077	0.00000	0.0000	500
07/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.77000	1.75700	0.73446	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.09600	0.08900	7.29167	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.49000	1.47500	1.00671	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.07300	0.06800	6.84932	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.81700	1.80400	0.71547	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.36800	0.35800	2.71739	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.36200	0.34400	4.97238	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.21700	1.20100	1.31471	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.12300	0.11500	6.50407	0.00000	0.0000	30,000
07/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.25800	0.24300	5.81395	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.46400	0.45700	1.50862	0.00000	0.0000	15,000
07/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.12800	1.11200	1.41844	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.13400	0.12600	5.97015	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.41400	0.40500	2.17391	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.30800	0.29100	5.51948	0.00000	0.0000	500
07/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.30700	1.29200	1.14767	0.00000	0.0000	0
07/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.11300	0.10600	6.19469	0.00000	0.0000	20,000
07/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.91700	7.92290	0.07452	7.94500	7.9450	1,017
07/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.44000	0.43000	2.27273	0.00000	0.0000	0
07/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.52300	0.50700	3.05927	0.00000	0.0000	0
07/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.42300	0.41200	2.60047	0.00000	0.0000	340
07/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.55600	0.53900	3.05755	0.00000	0.0000	0
07/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.45800	0.44800	2.18341	0.00000	0.0000	0
07/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.49100	0.47500	3.25866	0.00000	0.0000	0
07/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.88100	0.86500	1.81612	0.00000	0.0000	0
07/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.29800	0.28800	3.35570	0.00000	0.0000	30,000
07/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.67000	2.65900	0.41199	0.00000	0.0000	0
07/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08700	0.08200	5.74713	0.00000	0.0000	30,000
07/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.02850	8.03290	0.05480	0.00000	0.0000	2,900
07/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.84500	0.83900	0.71006	0.00000	0.0000	0
07/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.26700	0.25600	4.11985	0.00000	0.0000	0
07/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.81600	0.81000	0.73529	0.00000	0.0000	0
07/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.28800	0.27700	3.81944	0.00000	0.0000	0
07/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.87500	0.86900	0.68571	0.00000	0.0000	0
07/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.24700	0.23600	4.45344	0.00000	0.0000	0
07/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.70850	11.71490	0.05466	11.74200	11.7075	19,229
07/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.08500	0.08400	1.17647	0.00000	0.0000	0
07/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.17700	1.16900	0.67969	0.00000	0.0000	0
07/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.09500	0.09400	1.05263	0.00000	0.0000	0
07/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.08700	1.07900	0.73597	0.00000	0.0000	0
07/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.09000	0.08900	1.11111	0.00000	0.0000	0
07/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.13200	1.12400	0.70671	0.00000	0.0000	0
07/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.51700	0.50900	1.54739	0.00000	0.0000	0
07/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.22500	0.22400	0.44444	0.00000	0.0000	417
07/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.87630	11.88020	0.03284	0.00000	0.0000	12,349
07/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.50600	0.50600	0.00000	0.00000	0.0000	0
07/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.53000	0.52600	0.75472	0.00000	0.0000	0
07/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.50200	0.49800	0.79681	0.00000	0.0000	0
07/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.52800	0.52800	0.00000	0.00000	0.0000	50
07/07/2010	£ / R 2011/03/14			Foreign Exchange Future	12.04470	12.04370	0.00830	0.00000	0.0000	500
07/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.77000	0.76900	0.12987	0.00000	0.0000	0
07/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.52500	0.52500	0.00000	0.00000	0.0000	0
07/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.74700	0.74500	0.26774	0.00000	0.0000	0
07/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.55200	0.55100	0.18116	0.00000	0.0000	0
07/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.79400	0.79300	0.12594	0.00000	0.0000	0
07/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.49900	0.49900	0.00000	0.00000	0.0000	0
07/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08810	0.08830	0.22701	0.00000	0.0000	378
07/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00623	0.00635	1.92616	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00103	0.00095	7.76699	0.00000	0.0000	0
07/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08950	0.08970	0.22346	0.00000	0.0000	0
07/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00689	0.00696	1.01597	0.00000	0.0000	0
07/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00339	0.00326	3.83481	0.00000	0.0000	0
07/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00331	0.00333	0.60423	0.00000	0.0000	0
07/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00981	0.00963	1.83486	0.00000	0.0000	0
07/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01404	0.01421	1.21083	0.00000	0.0000	0
07/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00054	0.00051	5.55556	0.00000	0.0000	0
07/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.73230	9.73620	0.04007	0.00000	0.0000	17,151
07/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
07/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.95000	1.94400	0.30769	0.00000	0.0000	0
07/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.12000	0.11200	6.66667	0.00000	0.0000	0
07/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.58800	0.57600	2.04082	0.00000	0.0000	0
07/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.84300	0.83300	1.18624	0.00000	0.0000	0
07/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.07500	0.06900	8.00000	0.00000	0.0000	2,530
07/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.43400	0.42100	2.99539	0.00000	0.0000	0
07/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.16600	0.15700	5.42169	0.00000	0.0000	2,000
07/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.29800	0.28500	4.36242	0.00000	0.0000	0
07/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.23000	0.22100	3.91304	0.00000	0.0000	750
07/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.52100	0.51700	0.76775	0.00000	0.0000	0
07/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.08900	0.08100	8.98876	0.00000	0.0000	1,500
07/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.87580	9.87720	0.01418	0.00000	0.0000	5,951
07/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.32400	10.32300	0.00969	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.32400	8.32300	0.01201	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.32500	6.32400	0.01581	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.34000	4.33800	0.04608	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.38800	2.38500	0.12563	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.12700	0.12300	3.14961	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.45100	1.44600	0.34459	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.29600	0.28900	2.36486	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.62000	0.61200	1.29032	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.80600	0.80000	0.74442	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.13000	0.12300	5.38462	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.69400	1.69400	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.07200	0.06900	4.16667	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.24600	2.24200	0.17809	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.37400	10.37300	0.00964	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.37400	8.37300	0.01194	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.37500	6.37400	0.01569	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.38900	4.38700	0.04557	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.06200	0.06000	3.22581	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.43600	2.43300	0.12315	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.12300	0.11900	3.25203	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.49700	1.49200	0.33400	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.28200	0.27500	2.48227	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.65600	0.64800	1.21951	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.77000	0.76400	0.77922	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.14400	0.13700	4.86111	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.64600	1.64600	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.07400	11.07300	0.00903	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.07400	9.07300	0.01102	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.07500	7.07400	0.01413	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.08000	5.07900	0.01969	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.03900	0.03700	5.12821	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.11300	3.11000	0.09637	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.07700	0.07500	2.59740	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.15100	2.14800	0.13947	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.15400	0.14900	3.24675	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.22800	1.22200	0.48860	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.37500	0.36700	2.13333	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.44900	0.44000	2.00445	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.00000	0.99600	0.40000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.07400	0.06900	6.75676	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.97400	10.97300	0.00911	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.97400	8.97300	0.01114	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.97500	6.97400	0.01434	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.98100	4.98000	0.02008	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.01500	3.01200	0.09950	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.08200	0.08000	2.43902	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.05600	2.05300	0.14591	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.16700	0.16200	2.99401	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.14100	1.13500	0.52585	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.41600	0.40900	1.68269	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.39000	0.38200	2.05128	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.08600	1.08200	0.36832	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.12400	10.12300	0.00988	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.12500	8.12400	0.01231	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.12600	6.12500	0.01632	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.14400	4.14200	0.04826	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.07400	0.07200	2.70270	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.19800	2.19500	0.13649	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.14800	0.14400	2.70270	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.27200	1.26700	0.39308	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.35700	0.35000	1.96078	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.48100	0.47300	1.66320	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.95900	0.95500	0.41710	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.88800	1.88900	0.05297	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.22400	10.22300	0.00978	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.22500	8.22300	0.02432	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.22600	6.22400	0.03212	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.24200	4.24000	0.04715	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.06900	0.06700	2.89855	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.29300	2.29000	0.13083	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.13700	0.13300	2.91971	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.36100	1.35600	0.36738	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.32500	0.31700	2.46154	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.54900	0.54000	1.63934	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.88100	0.87500	0.68104	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.10500	0.09800	6.66667	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.79100	1.79100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.52400	10.52300	0.00950	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.52400	8.52300	0.01173	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.52500	6.52400	0.01533	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.53700	4.53500	0.04408	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.05600	0.05300	5.35714	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.58000	2.57600	0.15504	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.11000	0.10700	2.72727	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.63400	1.63000	0.24480	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.24600	0.23900	2.84553	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.77000	0.76200	1.03896	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.66800	0.66100	1.04790	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.19200	0.18400	4.16667	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.50200	1.50100	0.06658	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.67400	10.67300	0.00937	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.67400	8.67300	0.01153	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.67500	6.67400	0.01498	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.68500	4.68300	0.04269	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.72400	2.72100	0.11013	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.10000	0.09600	4.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.77400	1.76900	0.28185	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.21500	0.20900	2.79070	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.88900	0.88200	0.78740	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.57400	0.56700	1.21951	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.24800	0.24000	3.22581	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.36100	1.35900	0.14695	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.97400	9.97300	0.01003	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.97500	7.97400	0.01254	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.97600	5.97500	0.01673	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.99800	3.99500	0.07504	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.03500	2.03600	0.04914	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.02400	10.02300	0.00998	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.02500	8.02400	0.01246	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.02600	6.02500	0.01659	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.04700	4.04500	0.04942	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.08000	0.07800	2.50000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.10400	2.10100	0.14259	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.16000	0.15500	3.12500	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.18400	1.17800	0.50676	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.39400	0.38600	2.03046	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.41800	0.40900	2.15311	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.04100	1.03700	0.38425	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.98600	1.98700	0.05035	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.07400	10.07300	0.00993	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.07500	8.07400	0.01238	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.07600	6.07500	0.01646	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.09600	4.09300	0.07324	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.93700	1.93800	0.05163	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.69400	0.68600	1.15274	0.00000	0.0000	0
07/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.27000	0.26300	2.59259	0.00000	0.0000	60
07/07/2010	€ / R 2011/03/14			Foreign Exchange Future	10.01880	10.01600	0.02795	0.00000	0.0000	2,620
07/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.62200	0.61200	1.60772	0.00000	0.0000	0
07/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.40300	0.39600	1.73697	0.00000	0.0000	0
07/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.59700	0.58700	1.67504	0.00000	0.0000	0
07/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.42800	0.42100	1.63551	0.00000	0.0000	0
07/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.64800	0.63800	1.54321	0.00000	0.0000	0
07/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.37900	0.37200	1.84697	0.00000	0.0000	0
07/07/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.52460	6.55730	0.50118	6.50000	6.5000	8,418
07/07/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.05500	0.06100	10.90909	0.00000	0.0000	0
07/07/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.43000	0.40400	6.04651	0.00000	0.0000	0
07/07/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.54960	6.58140	0.48553	0.00000	0.0000	8,156
07/07/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.14800	0.15700	6.08108	0.00000	0.0000	0
07/07/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.49800	0.47600	4.41767	0.00000	0.0000	0
07/07/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.53800	0.51400	4.46097	0.00000	0.0000	0
07/07/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.13800	0.14500	5.07246	0.00000	0.0000	200
07/07/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.57500	6.60450	0.44867	0.00000	0.0000	61
07/07/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.28300	0.29400	3.88693	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/07/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.40800	0.39000	4.41176	0.00000	0.0000	0
07/07/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.26700	0.27700	3.74532	0.00000	0.0000	0
07/07/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.44200	0.42300	4.29864	0.00000	0.0000	0
07/07/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.30000	0.31200	4.00000	0.00000	0.0000	0
07/07/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.37500	0.35800	4.53333	0.00000	0.0000	0
07/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.32530	7.31880	0.08873	0.00000	0.0000	75
07/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.08800	0.07900	10.22727	0.00000	0.0000	0
07/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.26300	0.26000	1.14068	0.00000	0.0000	0
07/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.42460	7.41630	0.11179	0.00000	0.0000	0
07/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.14200	0.12600	11.26761	0.00000	0.0000	0
07/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.41700	0.41000	1.67866	0.00000	0.0000	0
07/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.12900	0.11400	11.62791	0.00000	0.0000	0
07/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.45400	0.44800	1.32159	0.00000	0.0000	0
07/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.15500	0.14000	9.67742	0.00000	0.0000	0
07/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.38000	0.37400	1.57895	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>323,016</b>
<b>Option Open Interest</b>										<b>320,952</b>
<b>Total</b>										<b>643,968</b>