



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 07/12/2010

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
07/12/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.90900	6.88550	0.34014	6.90000	6.8800	242,716
07/12/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.04100	9.06500	0.26546	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.04100	7.06500	0.34086	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.04100	5.06500	0.47610	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.04100	3.06500	0.78921	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
07/12/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.04100	1.06500	2.30548	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.03700	0.02500	32.43243	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07800	0.09000	15.38462	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.95900	0.93600	2.39833	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.95900	1.93600	1.17407	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.95900	2.93600	0.77729	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.64100	1.66500	1.46252	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.09100	9.11500	0.26400	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.09100	7.11500	0.33846	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.09100	5.11500	0.47142	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
07/12/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.09100	3.11500	0.77645	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.02300	0.01400	39.13043	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.11400	0.12900	13.15789	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.90900	0.88600	2.53025	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.90900	1.88600	1.20482	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
07/12/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.90900	2.88600	0.79065	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.14100	9.16500	0.26255	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.14100	7.16500	0.33609	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.14100	5.16500	0.46684	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.14100	3.16500	0.76409	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
07/12/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.14100	1.16500	2.10342	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	7,034
07/12/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.15500	0.17300	11.61290	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.85900	0.83600	2.67753	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.85900	1.83600	1.23722	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.85900	2.83600	0.80448	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.19100	9.21500	0.26113	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.19100	7.21500	0.33375	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.19100	5.21500	0.46234	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.19100	3.21500	0.75212	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.19100	1.21500	2.01511	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	250
07/12/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.19900	0.21900	10.05025	0.00000	0.0000	100
07/12/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.80900	0.78600	2.84302	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.80900	1.78600	1.27142	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.80900	2.78600	0.81880	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,690
07/12/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.09100	1.11500	2.19982	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.24100	9.26500	0.25971	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.24100	7.26500	0.33145	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
07/12/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.24100	5.26500	0.45793	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.24100	3.26500	0.74051	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,400
07/12/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.24100	1.26500	1.93392	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.24600	0.26700	8.53659	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.75900	0.73600	3.03030	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.75900	1.73600	1.30756	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.75900	2.73600	0.83364	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.29100	9.31500	0.25831	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.29100	7.31500	0.32917	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.29100	5.31500	0.45360	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.29100	3.31500	0.72926	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.29100	1.31500	1.85902	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	65,000
07/12/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.29400	0.31600	7.48299	0.00000	0.0000	3,500
07/12/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.70900	0.68600	3.24401	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.70900	1.68600	1.34582	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.70900	2.68600	0.84902	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.34100	9.36500	0.25693	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.34100	7.36500	0.32693	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.34100	5.36500	0.44935	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.34100	3.36500	0.71835	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,000
07/12/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.34100	1.36500	1.78971	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.34200	0.36600	7.01754	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.65900	0.63600	3.49014	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
07/12/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.65900	1.63600	1.38638	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.65900	2.63600	0.86499	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.54100	9.56500	0.25155	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.54100	7.56500	0.31826	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.54100	5.56500	0.43313	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.54100	3.56500	0.67777	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.54100	1.56500	1.55743	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.54100	0.56500	4.43623	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.45900	0.43600	5.01089	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.45900	1.43600	1.57642	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.45900	2.43600	0.93534	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.49100	9.51500	0.25287	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.49100	7.51500	0.32038	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.49100	5.51500	0.43708	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.49100	3.51500	0.68748	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.49100	1.51500	1.60966	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	13,307
07/12/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.49100	0.51500	4.88798	0.00000	0.0000	48,000
07/12/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.50900	0.48600	4.51866	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.50900	1.48600	1.52419	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.50900	2.48600	0.91670	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
07/12/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.69100	1.71500	1.41928	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.59100	9.61500	0.25023	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
07/12/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.59100	7.61500	0.31616	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.59100	5.61500	0.42926	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.59100	3.61500	0.66834	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.59100	1.61500	1.50849	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	33,300
07/12/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.59100	0.61500	4.06091	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.40900	0.38600	5.62347	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.40900	1.38600	1.63236	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.40900	2.38600	0.95475	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.39100	1.41500	1.72538	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.94100	8.96500	0.26843	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.94100	6.96500	0.34577	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.94100	4.96500	0.48573	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.94100	2.96500	0.81605	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	14,644
07/12/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.94100	0.96500	2.55048	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.08800	0.06900	21.59091	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.02900	0.03400	17.24138	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.05900	1.03600	2.17186	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.05900	2.03600	1.11705	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.05900	3.03600	0.75188	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.99100	9.01500	0.26693	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.99100	7.01500	0.34330	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.99100	5.01500	0.48087	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.99100	3.01500	0.80241	0.00000	0.0000	0
07/12/2010	\$ / 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
07/12/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.99100	1.01500	2.42180	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.05800	0.04200	27.58621	0.00000	0.0000	30,000
07/12/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04900	0.05700	16.32653	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.00900	0.98600	2.27948	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.00900	1.98600	1.14485	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.00900	2.98600	0.76437	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.39100	9.41500	0.25556	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.39100	7.41500	0.32472	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.39100	5.41500	0.44519	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.39100	3.41500	0.70776	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.39200	0.41500	5.86735	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.60900	0.58600	3.77668	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.60900	1.58600	1.42946	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.60900	2.58600	0.88156	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.44100	9.46500	0.25421	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.44100	7.46500	0.32254	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.44100	5.46500	0.44110	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.44100	3.46500	0.69747	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.44100	1.46500	1.66551	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,040
07/12/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.44100	0.46500	5.44218	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.55900	0.53600	4.11449	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.55900	1.53600	1.47530	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.55900	2.53600	0.89879	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.14100	8.16500	0.29480	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
07/12/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.14100	6.16500	0.39082	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.14100	4.16500	0.57957	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.14100	2.16500	1.12097	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.85900	3.83600	0.59601	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.19100	2.21500	1.09539	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
07/12/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.59100	2.61500	0.92628	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.29100	2.31500	1.04758	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.64100	2.66500	0.90875	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,423
07/12/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.89100	0.91500	2.69360	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.99100	2.01500	1.20542	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
07/12/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.69100	0.71500	3.47323	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
07/12/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.89100	1.91500	1.26917	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
07/12/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
07/12/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.79100	0.81500	3.03413	0.00000	0.0000	500
07/12/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.09100	2.11500	1.14778	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
07/12/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.64100	0.66500	3.74415	0.00000	0.0000	0
07/12/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,534
07/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.00110	6.97720	0.34137	7.00000	6.9740	101,480
07/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	29,607
07/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.03100	1.05100	1.93986	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	340
07/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.07800	1.09900	1.94805	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.98300	1.00400	2.13632	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.51400	1.53600	1.45310	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	30,000
07/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.49900	3.52300	0.68591	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
07/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.41400	0.43100	4.10628	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.11500	0.10800	6.08696	0.00000	0.0000	29,607
07/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.41600	1.43800	1.55367	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	3,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.57700	0.59500	3.11958	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	12,000
07/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.62000	0.63900	3.06452	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	871
07/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.66300	0.68200	2.86576	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	3,071
07/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.37600	0.39300	4.52128	0.00000	0.0000	3,000
07/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.12700	0.12000	5.51181	0.00000	0.0000	7,500
07/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.27100	0.28600	5.53506	0.00000	0.0000	3,000
07/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.17200	0.16300	5.23256	0.00000	0.0000	4,780
07/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.49400	0.51100	3.44130	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.09500	0.08800	7.36842	0.00000	0.0000	65
07/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.30400	0.32000	5.26316	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.15500	0.14700	5.16129	0.00000	0.0000	500
07/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.45300	0.47100	3.97351	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.10400	0.09800	5.76923	0.00000	0.0000	400
07/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.14100	0.13300	5.67376	0.00000	0.0000	0
07/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.34000	0.35600	4.70588	0.00000	0.0000	2,571
07/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.08910	7.06550	0.33291	7.07310	7.0630	21,919
07/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.18600	0.18100	2.68817	0.00000	0.0000	0
07/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.54700	0.56600	3.47349	0.00000	0.0000	0
07/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.17500	0.17000	2.85714	0.00000	0.0000	300
07/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.58600	0.60500	3.24232	0.00000	0.0000	0
07/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.19900	0.19300	3.01508	0.00000	0.0000	0
07/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.51000	0.52800	3.52941	0.00000	0.0000	0
07/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.52700	0.50900	3.41556	0.00000	0.0000	0
07/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13800	0.14400	4.34783	0.00000	0.0000	0
07/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.18420	7.15990	0.33824	0.00000	0.0000	1,050
07/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.16300	0.15800	3.06748	0.00000	0.0000	0
07/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.02900	1.04800	1.84645	0.00000	0.0000	0
07/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.15600	0.15200	2.56410	0.00000	0.0000	0
07/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.07200	1.09200	1.86567	0.00000	0.0000	0
07/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17000	0.16600	2.35294	0.00000	0.0000	0
07/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.98600	1.00600	2.02840	0.00000	0.0000	0
07/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.27880	7.25440	0.33522	0.00000	0.0000	0
07/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.42600	0.41600	2.34742	0.00000	0.0000	0
07/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.49700	0.51200	3.01811	0.00000	0.0000	0
07/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.40900	0.39900	2.44499	0.00000	0.0000	0
07/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.53000	0.54500	2.83019	0.00000	0.0000	0
07/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.44400	0.43400	2.25225	0.00000	0.0000	0
07/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.46500	0.48000	3.22581	0.00000	0.0000	0
07/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.22940	9.20690	0.24379	0.00000	0.0000	0
07/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.59000	1.58900	0.06289	0.00000	0.0000	0
07/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.56100	1.58200	1.34529	0.00000	0.0000	0
07/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.57400	1.57300	0.06353	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
07/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.59500	1.61600	1.31661	0.00000	0.0000	0
07/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.60700	1.60600	0.06223	0.00000	0.0000	0
07/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.52800	1.54900	1.37435	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	6.90900	6.88550	0.34014	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.02310	0.01406	39.13420	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.11410	0.12856	12.67309	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.01380	0.00773	43.98551	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.15480	0.17223	11.25969	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.03738	0.02469	33.94864	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.07838	0.08919	13.79178	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.00110	6.97720	0.34137	0.00000	0.0000	90
07/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.20974	0.19915	5.04911	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.20864	0.22195	6.37941	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.18988	0.17999	5.20855	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.23878	0.25279	5.86733	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.23574	0.22018	6.60049	0.00000	0.0000	0
07/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.18464	0.19298	4.51690	0.00000	0.0000	0
07/12/2010	£ / R 2010/12/13			Foreign Exchange Future	10.83190	10.88150	0.45791	10.88850	10.8870	21,291
07/12/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.06800	1.01900	4.58801	0.00000	0.0000	0
07/12/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.01800	0.96900	4.81336	0.00000	0.0000	0
07/12/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	50
07/12/2010	£ / R 2011/03/14			Foreign Exchange Future	10.96820	11.01870	0.46042	11.04700	11.0470	23,391
07/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.09100	0.09500	4.39560	0.00000	0.0000	0
07/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.92300	0.87600	5.09209	0.00000	0.0000	0
07/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.08400	0.08800	4.76190	0.00000	0.0000	0
07/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.96600	0.91900	4.86542	0.00000	0.0000	0
07/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.09800	0.10300	5.10204	0.00000	0.0000	0
07/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.88000	0.83400	5.22727	0.00000	0.0000	0
07/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.63600	0.59200	6.91824	0.00000	0.0000	0
07/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.15400	0.16100	4.54545	0.00000	0.0000	870
07/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.61200	1.56300	3.03970	0.00000	0.0000	0
07/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	870
07/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.09900	1.05200	4.27662	0.00000	0.0000	0
07/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.06700	0.07100	5.97015	0.00000	0.0000	150
07/12/2010	£ / R 2011/06/13			Foreign Exchange Future	11.09650	11.14810	0.46501	0.00000	0.0000	1,829
07/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.22100	0.22800	3.16742	0.00000	0.0000	0
07/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.97500	0.93000	4.61538	0.00000	0.0000	0
07/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.21100	0.21700	2.84360	0.00000	0.0000	0
07/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.01500	0.96900	4.53202	0.00000	0.0000	0
07/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.23200	0.23900	3.01724	0.00000	0.0000	0
07/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.93600	0.89100	4.80769	0.00000	0.0000	0
07/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.23320	11.28490	0.46024	0.00000	0.0000	500
07/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.45900	0.47800	4.13943	0.00000	0.0000	0
07/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.72600	0.69300	4.54545	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
07/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.44200	0.46100	4.29864	0.00000	0.0000	0
07/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.75900	0.72600	4.34783	0.00000	0.0000	0
07/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.47600	0.49600	4.20168	0.00000	0.0000	0
07/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.69300	0.66100	4.61760	0.00000	0.0000	0
07/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.22170	11.42050	1.77157	0.00000	0.0000	0
07/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.49400	0.57500	16.39676	0.00000	0.0000	0
07/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.92200	0.80500	12.68980	0.00000	0.0000	0
07/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.47900	0.55800	16.49269	0.00000	0.0000	0
07/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.95700	0.83800	12.43469	0.00000	0.0000	0
07/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.50900	0.59300	16.50295	0.00000	0.0000	0
07/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.88700	0.77300	12.85231	0.00000	0.0000	0
07/12/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08340	0.08310	0.35971	0.00000	0.0000	948
07/12/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00023	0.00016	30.43478	0.00000	0.0000	0
07/12/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00283	0.00306	8.12721	0.00000	0.0000	0
07/12/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01260	0.01290	2.38095	0.00000	0.0000	0
07/12/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00740	0.00710	4.05405	0.00000	0.0000	0
07/12/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08460	0.08420	0.47281	0.00000	0.0000	0
07/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00252	0.00230	8.73016	0.00000	0.0000	0
07/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00492	0.00510	3.65854	0.00000	0.0000	0
07/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00072	0.00064	11.11111	0.00000	0.0000	0
07/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01312	0.01344	2.43902	0.00000	0.0000	0
07/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00818	0.00780	4.64548	0.00000	0.0000	0
07/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00058	0.00060	3.44828	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13			Foreign Exchange Future	9.17730	9.20790	0.33343	9.22800	9.1860	8,956
07/12/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	11.02300	10.99200	0.28123	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	9.02300	8.99200	0.34357	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	7.02300	6.99200	0.44141	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	5.02300	4.99200	0.61716	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	3.02300	2.99200	1.02547	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	2.02300	1.99200	1.53238	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	1.02300	0.99200	3.03030	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.04600	0.05500	19.56522	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06900	0.04700	31.88406	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.97700	1.00800	3.17298	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / 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
07/12/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.87300	2.84200	1.07901	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	11.07300	11.04200	0.27996	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	9.07300	9.04200	0.34167	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	7.07300	7.04200	0.43829	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	5.07300	5.04200	0.61108	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	3.07300	3.04200	1.00879	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	2.07300	2.04200	1.49542	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	1.07300	1.04200	2.88910	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.10300	0.07700	25.24272	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.92700	0.95800	3.34412	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.77300	11.74200	0.26331	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.77300	9.74200	0.31720	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.77300	7.74200	0.39882	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.77300	5.74200	0.53698	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.77300	3.74200	0.82163	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.77300	2.74200	1.11792	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.77300	1.74200	1.74845	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.77300	0.74200	4.01035	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.23300	0.26100	12.01717	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.67300	11.64200	0.26557	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.67300	9.64200	0.32048	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.67300	7.64200	0.40401	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.67300	5.64200	0.54645	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
07/12/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.67300	3.64200	0.84400	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.67300	2.64200	1.15975	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.67300	1.64200	1.85296	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	750
07/12/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.67300	0.64200	4.60624	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.32900	0.35900	9.11854	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.82300	10.79200	0.28643	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.82300	8.79200	0.35135	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.82300	6.79200	0.45435	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.82300	4.79200	0.64275	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.82300	2.79200	1.09812	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.82300	1.79200	1.70049	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.82300	0.79200	3.76671	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.18700	0.21400	14.43850	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.17700	1.20800	2.63381	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.92300	10.89200	0.28380	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.92300	8.89200	0.34742	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.92300	6.89200	0.44778	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.92300	4.89200	0.62970	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.92300	2.89200	1.06055	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.92300	1.89200	1.61206	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	375
07/12/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.92300	0.89200	3.35861	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.10400	0.12600	21.15385	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.07700	1.10800	2.87837	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
07/12/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	11.22300	11.19200	0.27622	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	9.22300	9.19200	0.33612	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	7.22300	7.19200	0.42918	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	5.22300	5.19200	0.59353	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	3.22300	3.19200	0.96184	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	2.22300	2.19200	1.39451	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.22300	1.19200	2.53475	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.23000	0.20000	13.04348	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.77700	0.80800	3.98970	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.37300	11.34200	0.27258	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.37300	9.34200	0.33074	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.37300	7.34200	0.42045	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.37300	5.34200	0.57696	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.37300	3.34200	0.91906	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.37300	2.34200	1.30636	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.37300	1.34200	2.25783	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.37500	0.34300	8.53333	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.62700	0.65800	4.94418	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.67300	10.64200	0.29045	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.67300	8.64200	0.35743	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.67300	6.64200	0.46456	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.67300	4.64200	0.66339	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
07/12/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.32700	1.35800	2.33610	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.72300	10.69200	0.28910	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.72300	8.69200	0.35538	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.72300	6.69200	0.46110	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.72300	4.69200	0.65636	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.72300	2.69200	1.13845	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.72300	1.69200	1.79919	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.72300	0.69200	4.28769	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.28100	0.31000	10.32028	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.27700	1.30800	2.42756	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.77300	10.74200	0.28776	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.77300	8.74200	0.35336	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.77300	6.74200	0.45770	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.77300	4.74200	0.64949	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.22700	1.25800	2.52649	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	1.12300	1.09200	2.76046	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	60
07/12/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.42400	0.39300	7.31132	0.00000	0.0000	750
07/12/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
07/12/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.14200	0.11400	19.71831	0.00000	0.0000	1,125
07/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.29360	9.32510	0.33894	9.34750	9.3250	14,388
07/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.09000	0.09300	3.33333	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.59600	0.56800	4.69799	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.08100	0.08400	3.70370	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.63700	0.60900	4.39560	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.09900	0.10300	4.04040	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.55500	0.52800	4.86486	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.36600	0.34300	6.28415	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.16000	0.16800	5.00000	0.00000	0.0000	10,429

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.13500	1.10400	2.73128	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	14,937
07/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.23000	1.19900	2.52033	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	4,508
07/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.85600	0.82600	3.50467	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.05000	0.05100	2.00000	0.00000	0.0000	100
07/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.13200	0.13800	4.54545	0.00000	0.0000	0
07/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.43800	0.41300	5.70776	0.00000	0.0000	3,000
07/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.40270	9.43560	0.34990	9.44500	9.4450	5,820
07/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.21500	0.22200	3.25581	0.00000	0.0000	0
07/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.61200	0.58600	4.24837	0.00000	0.0000	0
07/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.20300	0.20900	2.95567	0.00000	0.0000	0
07/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.65000	0.62300	4.15385	0.00000	0.0000	0
07/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.22800	0.23500	3.07018	0.00000	0.0000	0
07/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.57500	0.54900	4.52174	0.00000	0.0000	0
07/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.52040	9.55280	0.34032	0.00000	0.0000	500
07/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.38500	0.39400	2.33766	0.00000	0.0000	0
07/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.51500	0.49100	4.66019	0.00000	0.0000	0
07/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36700	0.37600	2.45232	0.00000	0.0000	0
07/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.54700	0.52300	4.38757	0.00000	0.0000	0
07/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.40300	0.41300	2.48139	0.00000	0.0000	0
07/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.48300	0.46000	4.76190	0.00000	0.0000	0
07/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.63880	9.67300	0.35482	0.00000	0.0000	0
07/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.46000	0.47600	3.47826	0.00000	0.0000	0
07/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.62100	0.60300	2.89855	0.00000	0.0000	0
07/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.44400	0.45800	3.15315	0.00000	0.0000	0
07/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.65500	0.63500	3.05344	0.00000	0.0000	0
07/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.47800	0.49400	3.34728	0.00000	0.0000	0
07/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.58900	0.57100	3.05603	0.00000	0.0000	0
07/12/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.81520	6.83020	0.22010	6.87250	6.8540	14,326
07/12/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
07/12/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.09900	0.08500	14.14141	0.00000	0.0000	0
07/12/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.14200	0.12700	10.56338	0.00000	0.0000	0
07/12/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	200
07/12/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.82790	6.84240	0.21236	6.87600	6.8760	2,537
07/12/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.23200	0.24600	6.03448	0.00000	0.0000	0
07/12/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10400	0.10400	0.00000	0.00000	0.0000	0
07/12/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.19700	0.21100	7.10660	0.00000	0.0000	0
07/12/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11900	0.11900	0.00000	0.00000	0.0000	0
07/12/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26800	0.28200	5.22388	0.00000	0.0000	0
07/12/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.09000	0.09000	0.00000	0.00000	0.0000	0
07/12/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.83420	6.84860	0.21070	0.00000	0.0000	875
07/12/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33400	0.34300	2.69461	0.00000	0.0000	0
07/12/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15000	0.14400	4.00000	0.00000	0.0000	0
07/12/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30000	0.30800	2.66667	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
07/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16600	0.15900	4.21687	0.00000	0.0000	0
07/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.37000	0.37900	2.43243	0.00000	0.0000	0
07/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13600	0.13000	4.41176	0.00000	0.0000	0
07/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.83930	6.85350	0.20762	0.00000	0.0000	0
07/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.38600	0.39400	2.07254	0.00000	0.0000	0
07/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19700	0.19100	3.04569	0.00000	0.0000	0
07/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.35300	0.36100	2.26629	0.00000	0.0000	0
07/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21400	0.20800	2.80374	0.00000	0.0000	0
07/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.42100	0.42900	1.90024	0.00000	0.0000	0
07/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18200	0.17600	3.29670	0.00000	0.0000	0
07/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.47350	7.49160	0.24219	0.00000	0.0000	0
07/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.92200	0.93300	1.19306	0.00000	0.0000	0
07/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.74900	0.74100	1.06809	0.00000	0.0000	0
07/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.90000	0.91200	1.33333	0.00000	0.0000	0
07/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.77700	0.77000	0.90090	0.00000	0.0000	0
07/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.94400	0.95500	1.16525	0.00000	0.0000	0
07/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.72100	0.71300	1.10957	0.00000	0.0000	0
07/12/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.85550	6.84740	0.11815	0.00000	0.0000	360
07/12/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.84500	0.85300	0.94675	0.00000	0.0000	0
07/12/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.89500	0.90300	0.89385	0.00000	0.0000	0
07/12/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.79500	0.80300	1.00629	0.00000	0.0000	0
07/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.93230	6.92460	0.11107	0.00000	0.0000	1,441
07/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.10200	0.09800	3.92157	0.00000	0.0000	0
07/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.22000	0.22300	1.36364	0.00000	0.0000	0
07/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.08800	0.08400	4.54545	0.00000	0.0000	0
07/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.25600	0.25900	1.17188	0.00000	0.0000	0
07/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.11900	0.11400	4.20168	0.00000	0.0000	0
07/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.18700	0.18900	1.06952	0.00000	0.0000	0
07/12/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.00870	7.02190	0.18834	0.00000	0.0000	0
07/12/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
07/12/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07900	0.06600	16.45570	0.00000	0.0000	0
07/12/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
07/12/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11500	0.10100	12.17391	0.00000	0.0000	0
07/12/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.05900	0.06100	3.38983	0.00000	0.0000	0
07/12/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05000	0.03900	22.00000	0.00000	0.0000	0
07/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.10950	7.12230	0.18004	0.00000	0.0000	40
07/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16100	0.16500	2.48447	0.00000	0.0000	0
07/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.30200	0.29300	2.98013	0.00000	0.0000	0
07/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.14500	0.14800	2.06897	0.00000	0.0000	0
07/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.33600	0.32600	2.97619	0.00000	0.0000	0
07/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.17900	0.18300	2.23464	0.00000	0.0000	0
07/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.27000	0.26100	3.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/12/2010	RAIN 2010/12/13			Foreign Exchange Future	13,447.87000	13,448.54000	0.00498	0.00000	0.0000	0
07/12/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	1.40000	1.00000	28.57143	0.00000	0.0000	0
07/12/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	53.50000	52.50000	1.86916	0.00000	0.0000	0
07/12/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	1.40000	1.00000	28.57143	0.00000	0.0000	0
07/12/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	53.50000	52.50000	1.86916	0.00000	0.0000	0
07/12/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	1.40000	1.00000	28.57143	0.00000	0.0000	0
07/12/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	53.50000	52.50000	1.86916	0.00000	0.0000	0
07/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,629.11000	13,627.39000	0.01262	0.00000	0.0000	0
07/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	72.00000	70.80000	1.66667	0.00000	0.0000	0
07/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	42.90000	43.40000	1.16550	0.00000	0.0000	0
07/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	72.00000	70.70000	1.80556	0.00000	0.0000	0
07/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	42.90000	43.30000	0.93240	0.00000	0.0000	0
07/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	72.00000	70.80000	1.66667	0.00000	0.0000	0
07/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	42.90000	43.40000	1.16550	0.00000	0.0000	0
07/12/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.03920	1.03600	0.30793	0.00000	0.0000	0
07/12/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.03950	0.03640	7.84810	0.00000	0.0000	0
07/12/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
07/12/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.00330	0.00250	24.24242	0.00000	0.0000	0
07/12/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.01410	0.01650	17.02128	0.00000	0.0000	0
07/12/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.08920	0.08600	3.58744	0.00000	0.0000	0
07/12/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.05460	1.05110	0.33188	0.00000	0.0000	0
07/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03280	0.03080	6.09756	0.00000	0.0000	0
07/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02820	0.02970	5.31915	0.00000	0.0000	0
07/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01740	0.01620	6.89655	0.00000	0.0000	0
07/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.06280	0.06510	3.66242	0.00000	0.0000	0
07/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.06470	0.06180	4.48223	0.00000	0.0000	0
07/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01010	0.01070	5.94059	0.00000	0.0000	0

Future Open Interest

464,457

Option Open Interest

593,493

Total

1,057,950