



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 10/11/2010

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
10/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.84000	6.94910	1.59503	6.96100	6.8400	266,103
10/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.11000	9.00100	1.19649	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.11000	7.00100	1.53305	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.11000	5.00100	2.13307	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.11000	3.00100	3.50482	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	1,000
10/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.11100	1.00300	9.72097	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07800	0.11800	51.28205	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.18800	0.11900	36.70213	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.89100	1.00000	12.23345	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.89000	1.99900	5.76720	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.89000	2.99900	3.77163	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.71000	1.60100	6.37427	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.16000	9.05100	1.18996	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.16000	7.05100	1.52235	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.16000	5.05100	2.11240	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
10/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.16000	3.05100	3.44937	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.06400	0.09700	51.56250	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.22400	0.14800	33.92857	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.84100	0.95000	12.96076	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.84000	1.94900	5.92391	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
10/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.84000	2.94900	3.83803	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.21000	9.10100	1.18350	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.21000	7.10100	1.51179	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.21000	5.10100	2.09213	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.21000	3.10100	3.39564	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	16,000
10/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.21100	1.10200	9.00083	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.05200	0.08000	53.84615	0.00000	0.0000	10,534
10/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.26200	0.18100	30.91603	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.79200	0.90000	13.63636	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.79000	1.89900	6.08939	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.79000	2.89900	3.90681	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.26000	9.15100	1.17711	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.26000	7.15100	1.50138	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.26000	5.15100	2.07224	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.26000	3.15100	3.34356	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.26100	1.15200	8.64393	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.04200	0.06500	54.76190	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.30200	0.21600	28.47682	0.00000	0.0000	100
10/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.74300	0.85000	14.40108	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.74000	1.84900	6.26437	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.74000	2.84900	3.97810	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	27,690
10/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.16100	1.05200	9.38846	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.31000	9.20100	1.17078	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.31000	7.20100	1.49111	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
10/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.31000	5.20100	2.05273	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.31000	3.20100	3.29305	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,400
10/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.31100	1.20200	8.31426	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.03400	0.05300	55.88235	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.34400	0.25400	26.16279	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.69300	0.80100	15.58442	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.69000	1.79900	6.44970	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.69000	2.79900	4.05204	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.36000	9.25100	1.16453	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.36000	7.25100	1.48098	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.36000	5.25100	2.03358	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.36000	3.25100	3.24405	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.36100	1.25200	8.00882	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.02800	0.04300	53.57143	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.38800	0.29400	24.22680	0.00000	0.0000	3,500
10/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.64500	0.75200	16.58915	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.64000	1.74900	6.64634	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.64000	2.74900	4.12879	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.41000	9.30100	1.15834	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.41000	7.30100	1.47099	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.41000	5.30100	2.01479	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.41000	3.30100	3.19648	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	4,000
10/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.41000	1.30200	7.65957	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.02200	0.03500	59.09091	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.43200	0.33600	22.22222	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.59600	0.70200	17.78523	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
10/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.59000	1.69900	6.85535	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.59000	2.69900	4.20849	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.61000	9.50100	1.13424	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.61000	7.50100	1.43233	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.61000	5.50100	1.94296	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.61000	3.50100	3.01939	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.61000	1.50100	6.77019	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.01000	0.01500	50.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.62000	0.51600	16.77419	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.41000	0.51000	24.39024	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02000	0.01100	45.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.39000	1.49900	7.84173	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.39000	2.49900	4.56067	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.56000	9.45100	1.14017	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.56000	7.45100	1.44180	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.56000	5.45100	1.96043	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.56000	3.45100	3.06180	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.56000	1.45100	6.98718	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.01200	0.01800	50.00000	0.00000	0.0000	13,307
10/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.57200	0.46900	18.00699	0.00000	0.0000	48,000
10/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.45500	0.55700	22.41758	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01500	0.00800	46.66667	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.44000	1.54900	7.56944	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.44000	2.54900	4.46721	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
10/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.76000	1.65100	6.19318	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.66000	9.55100	1.12836	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
10/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.66000	7.55100	1.42298	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.66000	5.55100	1.92580	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.66000	3.55100	2.97814	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.66000	1.55100	6.56627	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	33,300
10/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.66800	0.56300	15.71856	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.36600	0.46300	26.50273	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02600	0.01400	46.15385	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.34000	1.44900	8.13433	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.34000	2.44900	4.65812	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.46000	1.35100	7.46575	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	9.01000	8.90100	1.20977	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	7.01000	6.90100	1.55492	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	5.01000	4.90100	2.17565	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	3.01000	2.90100	3.62126	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	14,644
10/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	1.01200	0.90400	10.67194	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.11500	0.17800	54.78261	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.12500	0.07900	36.80000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	0.99000	1.09900	11.01010	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	1.99000	2.09900	5.47739	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	2.99000	3.09900	3.64548	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	9.06000	8.95100	1.20309	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	7.06000	6.95100	1.54391	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	5.06000	4.95100	2.15415	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	3.06000	2.95100	3.56209	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00200	0.00200	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
10/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	1.06200	0.95300	10.26365	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.09500	0.14600	53.68421	0.00000	0.0000	30,000
10/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.15500	0.09700	37.41935	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	0.94100	1.04900	11.47715	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	1.94000	2.04900	5.61856	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	2.94000	3.04900	3.70748	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.46000	9.35100	1.15222	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.46000	7.35100	1.46113	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.46000	5.35100	1.99634	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.46000	3.35100	3.15029	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.01800	0.02800	55.55556	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.47800	0.37900	20.71130	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.54900	0.65400	19.12568	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.54000	1.64900	7.07792	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.54000	2.64900	4.29134	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.51000	9.40100	1.14616	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.51000	7.40100	1.45140	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.51000	5.40100	1.97822	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.51000	3.40100	3.10541	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.51000	1.40100	7.21854	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.01500	0.02300	53.33333	0.00000	0.0000	2,040
10/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.52500	0.42400	19.23810	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.50100	0.60500	20.75848	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.49000	1.59900	7.31544	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.49000	2.59900	4.37751	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.21000	8.10100	1.32765	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
10/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.21000	6.10100	1.75523	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.21000	4.10100	2.58907	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.21000	2.10100	4.93213	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.79000	3.89900	2.87599	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.26000	2.15100	4.82301	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
10/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.66000	2.55100	4.09774	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.36000	2.25100	4.61864	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.71000	2.60100	4.02214	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	2,423
10/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.96200	0.85400	11.22661	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	2.06000	1.95100	5.29126	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
10/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.76500	0.65900	13.85621	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	15,000
10/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.96000	1.85100	5.56122	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
10/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	1,000
10/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.86300	0.75600	12.39861	0.00000	0.0000	500
10/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.16000	2.05100	5.04630	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
10/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.71600	0.61000	14.80447	0.00000	0.0000	0
10/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	6,534
10/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.93340	7.04240	1.57210	7.01300	6.9840	71,130
10/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.04200	0.04900	16.66667	0.00000	0.0000	33,350
10/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.10900	1.00700	9.19748	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	340
10/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.15600	1.05300	8.91003	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.04500	0.05200	15.55556	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.06200	0.96000	9.60452	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.58900	1.48200	6.73379	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	30,000
10/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.56800	3.45900	3.05493	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
10/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.49400	0.41100	16.80162	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12700	0.15300	20.47244	0.00000	0.0000	33,350
10/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.49200	1.38600	7.10456	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	3,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.65800	0.56700	13.82979	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.09100	0.10900	19.78022	0.00000	0.0000	12,000
10/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.70100	0.60800	13.26676	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.08400	0.10000	19.04762	0.00000	0.0000	371
10/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.74400	0.65000	12.63441	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.07700	0.09200	19.48052	0.00000	0.0000	500
10/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.45500	0.37500	17.58242	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.13800	0.16700	21.01449	0.00000	0.0000	7,500
10/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.34600	0.27500	20.52023	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.17900	0.21700	21.22905	0.00000	0.0000	1,200
10/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.57400	0.48700	15.15679	0.00000	0.0000	0
10/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.10700	0.12900	20.56075	0.00000	0.0000	65
10/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.02150	7.13430	1.60649	0.00000	0.0000	15,119
10/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.19200	0.22100	15.10417	0.00000	0.0000	0
10/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.62100	0.53700	13.52657	0.00000	0.0000	0
10/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.18100	0.20800	14.91713	0.00000	0.0000	0
10/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.66000	0.57400	13.03030	0.00000	0.0000	0
10/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.20400	0.23500	15.19608	0.00000	0.0000	0
10/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.58300	0.50100	14.06518	0.00000	0.0000	0
10/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.50100	0.57900	15.56886	0.00000	0.0000	0
10/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.18000	0.14500	19.44444	0.00000	0.0000	0
10/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.11960	7.23340	1.59840	0.00000	0.0000	288
10/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.17200	0.19100	11.04651	0.00000	0.0000	0
10/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.10200	1.00800	8.52995	0.00000	0.0000	0
10/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.16500	0.18300	10.90909	0.00000	0.0000	0
10/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.14500	1.05000	8.29694	0.00000	0.0000	0
10/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17900	0.19900	11.17318	0.00000	0.0000	0
10/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.05900	0.96600	8.78187	0.00000	0.0000	0
10/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.13310	9.24160	1.18799	0.00000	0.0000	0
10/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.59900	1.64900	3.12695	0.00000	0.0000	0
10/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.66600	1.60700	3.54142	0.00000	0.0000	0
10/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.58300	1.63200	3.09539	0.00000	0.0000	0
10/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.70000	1.64000	3.52941	0.00000	0.0000	0
10/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.61400	1.66700	3.28377	0.00000	0.0000	0
10/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.63100	1.57500	3.43348	0.00000	0.0000	0
10/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.04530	11.15200	0.96602	11.12800	11.0155	23,564
10/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01700	0.02300	35.29412	0.00000	0.0000	0
10/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.87200	0.77100	11.58257	0.00000	0.0000	0
10/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.82500	0.72400	12.24242	0.00000	0.0000	0
10/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	50
10/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.18700	11.29190	0.93770	11.15400	11.1540	22,654
10/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.17600	0.20000	13.63636	0.00000	0.0000	0
10/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.78900	0.70800	10.26616	0.00000	0.0000	0
10/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.16600	0.18800	13.25301	0.00000	0.0000	0
10/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.82900	0.74600	10.01206	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
10/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.18700	0.21300	13.90374	0.00000	0.0000	0
10/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.75000	0.67100	10.53333	0.00000	0.0000	0
10/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.53200	0.46300	12.96992	0.00000	0.0000	0
10/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.26900	0.30500	13.38290	0.00000	0.0000	870
10/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.43500	1.33900	6.68990	0.00000	0.0000	0
10/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.07200	0.08100	12.50000	0.00000	0.0000	870
10/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.95100	0.86500	9.04311	0.00000	0.0000	0
10/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.13800	0.15700	13.76812	0.00000	0.0000	150
10/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.31800	11.42850	0.97632	0.00000	0.0000	1,568
10/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.31500	0.35000	11.11111	0.00000	0.0000	0
10/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.84700	0.77200	8.85478	0.00000	0.0000	0
10/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.30200	0.33500	10.92715	0.00000	0.0000	0
10/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.88400	0.80700	8.71041	0.00000	0.0000	0
10/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.32900	0.36500	10.94225	0.00000	0.0000	0
10/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.81100	0.73700	9.12454	0.00000	0.0000	0
10/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08490	0.08440	0.58893	0.00000	0.0000	286
10/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00157	0.00134	14.64968	0.00000	0.0000	0
10/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00267	0.00294	10.11236	0.00000	0.0000	0
10/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00014	0.00011	21.42857	0.00000	0.0000	0
10/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01124	0.01171	4.18149	0.00000	0.0000	0
10/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00895	0.00846	5.47486	0.00000	0.0000	0
10/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00005	0.00006	20.00000	0.00000	0.0000	0
10/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08610	0.08570	0.46458	0.00000	0.0000	0
10/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00362	0.00341	5.80110	0.00000	0.0000	0
10/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00452	0.00471	4.20354	0.00000	0.0000	0
10/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00127	0.00118	7.08661	0.00000	0.0000	0
10/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01217	0.01248	2.54725	0.00000	0.0000	0
10/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00970	0.00934	3.71134	0.00000	0.0000	0
10/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00060	0.00064	6.66667	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.52960	9.51490	0.15426	9.55000	9.5075	11,468
10/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.67000	10.68500	0.14058	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.67000	8.68500	0.17301	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.67000	6.68500	0.22489	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.67000	4.68500	0.32120	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.67000	2.68500	0.56180	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.67000	1.68500	0.89820	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.68300	0.69600	1.90337	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.36700	0.35400	3.54223	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
10/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.33000	1.31500	1.12782	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.52000	2.53500	0.59524	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.72000	10.73500	0.13993	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.72000	8.73500	0.17202	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.72000	6.73500	0.22321	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.72000	4.73500	0.31780	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.72000	2.73500	0.55147	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.72000	1.73500	0.87209	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.73000	0.74400	1.91781	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.32500	0.31300	3.69231	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.28000	1.26500	1.17188	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.42000	11.43500	0.13135	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.42000	9.43500	0.15924	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.42000	7.43500	0.20216	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.42000	5.43500	0.27675	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.42000	3.43500	0.43860	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.42000	2.43500	0.61983	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.42100	1.43600	1.05559	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.45100	0.46300	2.66075	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.59100	0.57700	2.36887	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.32000	11.33500	0.13251	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.32000	9.33500	0.16094	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
10/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.32000	7.33500	0.20492	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.32000	5.33500	0.28195	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.32000	3.33500	0.45181	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.32000	2.33500	0.64655	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.32100	1.33600	1.13550	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	750
10/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.36500	0.37600	3.01370	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.68700	0.67200	2.18341	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.47000	10.48500	0.14327	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.47000	8.48500	0.17710	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.47000	6.48500	0.23184	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.47000	4.48500	0.33557	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.47000	2.48500	0.60729	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.47100	1.48600	1.01971	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.49600	0.50900	2.62097	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.54400	0.53100	2.38971	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.53000	1.51500	0.98039	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.57000	10.58500	0.14191	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.57000	8.58500	0.17503	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.57000	6.58500	0.22831	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.57000	4.58500	0.32823	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.57000	2.58500	0.58366	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.57100	1.58600	0.95481	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	375

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
10/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.58800	0.60100	2.21088	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.45300	0.44000	2.86976	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.43000	1.41500	1.04895	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.87000	10.88500	0.13799	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.87000	8.88500	0.16911	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.87000	6.88500	0.21834	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.87000	4.88500	0.30801	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.87000	2.88500	0.52265	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.87000	1.88500	0.80214	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.87600	0.89000	1.59817	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.21300	0.20300	4.69484	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.08300	0.08800	6.02410	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.13000	1.11600	1.23894	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.02000	11.03500	0.13612	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.02000	9.03500	0.16630	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.02000	7.03500	0.21368	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.02000	5.03500	0.29880	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.02000	3.03500	0.49669	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.02000	2.03500	0.74257	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.02400	1.03800	1.36719	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.12800	0.12000	6.25000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.14800	0.15500	4.72973	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.98100	0.96600	1.52905	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.32000	10.33500	0.14535	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.32000	8.33500	0.18029	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
10/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.32000	6.33500	0.23734	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.32000	4.33500	0.34722	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.68000	1.66500	0.89286	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.37000	10.38500	0.14465	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.37000	8.38500	0.17921	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.37000	6.38500	0.23548	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.37000	4.38500	0.34325	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.37000	2.38500	0.63291	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.37100	1.38600	1.09409	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.40800	0.41900	2.69608	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.63900	0.62500	2.19092	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.63000	1.61500	0.92025	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.42000	10.43500	0.14395	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.42000	8.43500	0.17815	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.42000	6.43500	0.23364	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.42000	4.43500	0.33937	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.58000	1.56500	0.94937	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.77900	0.79300	1.79718	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	60
10/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.10900	0.10100	7.33945	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.17900	0.18600	3.91061	0.00000	0.0000	750
10/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.28600	0.27400	4.19580	0.00000	0.0000	0
10/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.05600	0.05900	5.35714	0.00000	0.0000	1,125
10/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.64790	9.62970	0.18864	9.63850	9.6180	11,307
10/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.22900	0.22100	3.49345	0.00000	0.0000	0
10/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.38100	0.39100	2.62467	0.00000	0.0000	0
10/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.21200	0.20500	3.30189	0.00000	0.0000	0
10/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.41400	0.42500	2.65700	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
10/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.24600	0.23800	3.25203	0.00000	0.0000	0
10/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.34800	0.35800	2.87356	0.00000	0.0000	0
10/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.21600	0.22100	2.31481	0.00000	0.0000	0
10/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.36400	0.35100	3.57143	0.00000	0.0000	10,429
10/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.84700	0.86200	1.77096	0.00000	0.0000	0
10/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.09500	0.09200	3.15789	0.00000	0.0000	14,937
10/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.93500	0.95000	1.60428	0.00000	0.0000	0
10/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08300	0.08000	3.61446	0.00000	0.0000	4,508
10/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.59900	0.61200	2.17028	0.00000	0.0000	0
10/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.14700	0.14200	3.40136	0.00000	0.0000	100
10/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.75570	9.74140	0.14658	9.74500	9.7450	5,820
10/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.37000	0.36500	1.35135	0.00000	0.0000	0
10/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.41400	0.42400	2.41546	0.00000	0.0000	0
10/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.35200	0.34600	1.70455	0.00000	0.0000	0
10/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.44600	0.45500	2.01794	0.00000	0.0000	0
10/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.39000	0.38400	1.53846	0.00000	0.0000	0
10/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.38400	0.39300	2.34375	0.00000	0.0000	0
10/11/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.92020	6.93410	0.20086	0.00000	0.0000	14,802
10/11/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.09700	0.10400	7.21649	0.00000	0.0000	0
10/11/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	0
10/11/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10500	0.09700	7.61905	0.00000	0.0000	0
10/11/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	200
10/11/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.93370	6.93810	0.06346	0.00000	0.0000	831
10/11/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.32900	0.33100	0.60790	0.00000	0.0000	0
10/11/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09500	0.09300	2.10526	0.00000	0.0000	0
10/11/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.29100	0.29300	0.68729	0.00000	0.0000	0
10/11/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.10700	0.10500	1.86916	0.00000	0.0000	0
10/11/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.36800	0.37000	0.54348	0.00000	0.0000	0
10/11/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08400	0.08200	2.38095	0.00000	0.0000	0
10/11/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.93760	6.94480	0.10378	0.00000	0.0000	70
10/11/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.42300	0.42800	1.18203	0.00000	0.0000	0
10/11/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13500	0.13300	1.48148	0.00000	0.0000	0
10/11/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.38700	0.39100	1.03359	0.00000	0.0000	0
10/11/2010	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14900	0.14600	2.01342	0.00000	0.0000	0
10/11/2010	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.46100	0.46600	1.08460	0.00000	0.0000	0
10/11/2010	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12300	0.12100	1.62602	0.00000	0.0000	0
10/11/2010	AUS / R 2011/09/19			Foreign Exchange Future	6.94220	6.95140	0.13252	0.00000	0.0000	0
10/11/2010	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.47000	0.47500	1.06383	0.00000	0.0000	0
10/11/2010	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17800	0.17400	2.24719	0.00000	0.0000	0
10/11/2010	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.43500	0.44000	1.14943	0.00000	0.0000	0
10/11/2010	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19300	0.18900	2.07254	0.00000	0.0000	0
10/11/2010	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.50600	0.51200	1.18577	0.00000	0.0000	0
10/11/2010	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16400	0.16100	1.82927	0.00000	0.0000	0
10/11/2010	AUS / R 2015/12/14			Foreign Exchange Future	7.41860	7.41980	0.01618	0.00000	0.0000	0
10/11/2010	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	0.89900	0.90300	0.44494	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
10/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.78000	0.78300	0.38462	0.00000	0.0000	0
10/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.87800	0.88200	0.45558	0.00000	0.0000	0
10/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.80900	0.81200	0.37083	0.00000	0.0000	0
10/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.92100	0.92400	0.32573	0.00000	0.0000	0
10/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.75200	0.75400	0.26596	0.00000	0.0000	0
10/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.84160	6.92810	1.26432	6.87750	6.8775	654
10/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.85900	0.77300	10.01164	0.00000	0.0000	0
10/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.90800	0.82200	9.47137	0.00000	0.0000	0
10/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.80900	0.72300	10.63041	0.00000	0.0000	0
10/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.91930	7.00370	1.21978	0.00000	0.0000	0
10/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.12600	0.16000	26.98413	0.00000	0.0000	0
10/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.25700	0.20600	19.84436	0.00000	0.0000	0
10/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.11100	0.14100	27.02703	0.00000	0.0000	0
10/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.29200	0.23700	18.83562	0.00000	0.0000	0
10/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.14400	0.18100	25.69444	0.00000	0.0000	0
10/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.22500	0.17700	21.33333	0.00000	0.0000	0
10/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.12960	7.15920	0.41517	0.00000	0.0000	150
10/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.15900	0.17200	8.17610	0.00000	0.0000	0
10/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07900	0.06300	20.25316	0.00000	0.0000	0
10/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.12800	0.13900	8.59375	0.00000	0.0000	0
10/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09800	0.08000	18.36735	0.00000	0.0000	0
10/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.19300	0.20900	8.29016	0.00000	0.0000	0
10/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06300	0.05000	20.63492	0.00000	0.0000	0
10/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.23340	7.26150	0.38848	0.00000	0.0000	0
10/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.23700	0.24500	3.37553	0.00000	0.0000	0
10/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25400	0.23400	7.87402	0.00000	0.0000	0
10/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.21700	0.22500	3.68664	0.00000	0.0000	0
10/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28400	0.26400	7.04225	0.00000	0.0000	0
10/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.26100	0.27200	4.21456	0.00000	0.0000	0
10/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22800	0.21100	7.45614	0.00000	0.0000	0
10/11/2010	RAIN 2010/12/13			Foreign Exchange Future	13,665.59000	13,741.47000	0.55526	0.00000	0.0000	0
10/11/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	166.30000	241.50000	45.21948	0.00000	0.0000	0
10/11/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.70000	0.00000	100.00000	0.00000	0.0000	0
10/11/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	166.30000	241.50000	45.21948	0.00000	0.0000	0
10/11/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.70000	0.00000	100.00000	0.00000	0.0000	0
10/11/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	166.30000	241.50000	45.21948	0.00000	0.0000	0
10/11/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.70000	0.00000	100.00000	0.00000	0.0000	0
10/11/2010	RAIN 2011/03/14			Foreign Exchange Future	13,854.36000	13,930.83000	0.55196	0.00000	0.0000	0
10/11/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	258.20000	332.00000	28.58249	0.00000	0.0000	0
10/11/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	3.80000	1.20000	68.42105	0.00000	0.0000	0
10/11/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	258.20000	332.00000	28.58249	0.00000	0.0000	0
10/11/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	3.90000	1.20000	69.23077	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
10/11/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	258.30000	332.00000	28.53271	0.00000	0.0000	0
10/11/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	3.90000	1.20000	69.23077	0.00000	0.0000	0
10/11/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.03110	1.04820	1.65842	0.00000	0.0000	0
10/11/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.03620	0.05110	41.16022	0.00000	0.0000	0
10/11/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00510	0.00290	43.13725	0.00000	0.0000	0
10/11/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.00990	0.01670	68.68687	0.00000	0.0000	0
10/11/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.02880	0.01850	35.76389	0.00000	0.0000	0
10/11/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.08180	0.09870	20.66015	0.00000	0.0000	0
10/11/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00070	0.00050	28.57143	0.00000	0.0000	0
10/11/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.04830	1.06570	1.65983	0.00000	0.0000	0
10/11/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03340	0.04280	28.14371	0.00000	0.0000	0
10/11/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03510	0.02710	22.79202	0.00000	0.0000	0
10/11/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01730	0.02310	33.52601	0.00000	0.0000	0
10/11/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.06900	0.05740	16.81159	0.00000	0.0000	0
10/11/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.06300	0.07620	20.95238	0.00000	0.0000	0
10/11/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01470	0.01050	28.57143	0.00000	0.0000	0

**Future Open Interest**

**445,814**

**Option Open Interest**

**519,807**

**Total**

**965,621**