



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 10/03/2010

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
10/03/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.41640	7.40190	0.19551	7.43050	7.4075	217,545
10/03/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	9.08400	9.09800	0.15412	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.08400	7.09800	0.19763	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.83400	8.84800	0.15848	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.83400	6.84800	0.20486	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.83400	0.84800	1.67866	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.17300	0.15700	9.24855	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.16600	1.15200	1.20069	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.16600	2.15200	0.64635	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.16600	3.15200	0.44220	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.58400	8.59800	0.16309	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.41600	0.40200	3.36538	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	9,671
10/03/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.41600	1.40200	0.98870	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.41600	2.40200	0.57947	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.41600	3.40200	0.40984	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.63400	8.64800	0.16215	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.63400	6.64800	0.21103	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.36600	3.35200	0.41592	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
10/03/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.73400	8.74800	0.16029	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.73400	4.74800	0.29573	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.26700	0.25300	5.24345	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.26600	1.25200	1.10585	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.26600	3.25200	0.42866	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	9.03400	9.04800	0.15497	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.03400	7.04800	0.19903	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	9.23400	9.24800	0.15161	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.23400	7.24800	0.19353	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.23400	1.24800	1.13452	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.76600	1.75200	0.79275	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.76600	2.75200	0.50615	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	9.18400	9.19800	0.15244	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.18400	7.19800	0.19488	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	9.13400	9.14800	0.15327	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.13400	7.14800	0.19624	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.93400	8.94800	0.15670	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.93400	6.94800	0.20190	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.98400	8.99800	0.15583	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.98400	6.99800	0.20046	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.88400	8.89800	0.15759	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.88400	6.89800	0.20337	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
10/03/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.11600	1.10200	1.25448	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.11600	2.10200	0.66163	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.11600	3.10200	0.44929	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.78400	8.79800	0.15938	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.78400	6.79800	0.20637	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.68400	8.69800	0.16122	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.68400	6.69800	0.20946	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.18400	5.19800	0.27006	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.31600	3.30200	0.42220	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.78400	0.79800	1.78571	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.21900	0.20400	6.84932	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	5,110
10/03/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.21600	1.20200	1.15132	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.21600	2.20200	0.63177	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.21600	3.20200	0.43532	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.93400	0.94800	1.49893	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.09200	0.07700	16.30435	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.06600	1.05200	1.31332	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.06600	2.05200	0.67764	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.06600	3.05200	0.45662	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.81600	0.80200	1.71569	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.81600	1.80200	0.77093	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.81600	2.80200	0.49716	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.03900	0.02800	28.20513	0.00000	0.0000	100

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
10/03/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.07300	0.07600	4.10959	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.96600	0.95200	1.44928	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.96600	1.95200	0.71211	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.96600	2.95200	0.47202	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.98400	0.99800	1.42276	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.06000	0.04700	21.66667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.04400	0.04500	2.27273	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.01600	2.00200	0.69444	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.01600	3.00200	0.46419	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.91600	0.90200	1.52838	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.91600	1.90200	0.73069	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.91600	2.90200	0.48011	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.63400	5.64800	0.24849	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.86600	0.85200	1.61663	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.86600	1.85200	0.75027	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.86600	2.85200	0.48849	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.78400	4.79800	0.29264	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.28400	1.29800	1.09034	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	747
10/03/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.28700	0.29900	4.18118	0.00000	0.0000	562
10/03/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.71600	0.70200	1.95531	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.71600	1.70200	0.81585	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.71600	2.70200	0.51546	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	4,010
10/03/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.33600	0.34900	3.86905	0.00000	0.0000	100
10/03/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.66600	0.65200	2.10210	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.75	P	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
10/03/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.66600	1.65200	0.84034	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.66600	2.65200	0.52513	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.63400	1.64800	0.85679	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.36700	0.35200	4.08719	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.36600	1.35200	1.02489	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.36600	2.35200	0.59172	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	4,000
10/03/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.43500	0.44800	2.98851	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.56600	0.55200	2.47350	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
10/03/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.56600	1.55200	0.89400	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.56600	2.55200	0.54560	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.48400	1.49800	0.94340	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.51600	0.50200	2.71318	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	670
10/03/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.51600	1.50200	0.92348	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.46600	0.45200	3.00429	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
10/03/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.46600	1.45200	0.95498	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.46600	2.45200	0.56772	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.68400	5.69800	0.24631	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.68400	4.69800	0.29889	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.31700	0.30200	4.73186	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.31600	1.30200	1.06383	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.31600	2.30200	0.60449	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.58400	4.59800	0.30541	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.13000	0.11400	12.30769	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
10/03/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.98400	7.99800	0.17535	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.01600	1.00200	1.37795	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.51600	2.50200	0.55644	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.01600	4.00200	0.34861	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	8.23400	8.24800	0.17003	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.23400	5.24800	0.26748	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.76600	0.75200	1.82768	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.26600	2.25200	0.61783	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.76600	3.75200	0.37175	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.02400	0.01600	33.33333	0.00000	0.0000	8,029
10/03/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.10800	0.11400	5.55556	0.00000	0.0000	200
10/03/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
10/03/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.73400	1.74800	0.80738	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.83400	4.84800	0.28962	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	15,890
10/03/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.14800	0.15700	6.08108	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	228
10/03/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.19200	0.20300	5.72917	0.00000	0.0000	220
10/03/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	2.13400	2.14800	0.65604	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	2.03400	2.04800	0.68830	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	279
10/03/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.23900	0.25100	5.02092	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
10/03/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.48400	0.49800	2.89256	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.03400	5.04800	0.27811	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
10/03/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.63400	0.64800	2.20820	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.28400	5.29800	0.26495	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.88400	0.89800	1.58371	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
10/03/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.93400	4.94800	0.28375	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	2.23400	2.24800	0.62668	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.53400	0.54800	2.62172	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.98400	4.99800	0.28090	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	40
10/03/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.58400	0.59800	2.39726	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	279
10/03/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.73400	0.74800	1.90736	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.08400	5.09800	0.27537	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.68400	2.69800	0.52161	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.58400	2.59800	0.54180	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.48400	2.49800	0.56361	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.68400	0.69800	2.04678	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.48400	5.49800	0.25529	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.78400	2.79800	0.50287	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,890
10/03/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.08400	1.09800	1.29151	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.43400	5.44800	0.25764	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.03400	1.04800	1.35397	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.53400	5.54800	0.25298	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.13400	1.14800	1.23457	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.58400	5.59800	0.25072	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.98400	2.99800	0.46917	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.88400	2.89800	0.48544	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1
10/03/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.18400	1.19800	1.18243	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.15	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
10/03/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.73400	5.74800	0.24416	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.33400	1.34800	1.04948	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	6.23400	6.24800	0.22457	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.58400	1.59800	0.88384	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.83400	5.84800	0.23997	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.13400	3.14800	0.44671	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.43400	1.44800	0.97629	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	6.18400	6.19800	0.22639	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.93400	5.94800	0.23593	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.23400	3.24800	0.43290	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.53400	1.54800	0.91265	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.78400	5.79800	0.24205	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.08400	3.09800	0.45396	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.38400	1.39800	1.01156	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	6.08400	6.09800	0.23011	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.88400	1.89800	0.74310	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.98400	1.99800	0.70565	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.38400	6.39800	0.21930	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	2.18400	2.19800	0.64103	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.58400	6.59800	0.21264	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.48400	4.49800	0.31222	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.38400	2.39800	0.58725	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.73400	6.74800	0.20790	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
10/03/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.63400	4.64800	0.30211	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.53400	4.54800	0.30878	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.48400	6.49800	0.21592	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.38400	4.39800	0.31934	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	4.28400	4.29800	0.32680	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	2.28400	2.29800	0.61296	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.53400	6.54800	0.21426	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.43400	4.44800	0.31574	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.33400	4.34800	0.32303	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	4.23400	4.24800	0.33066	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	4.13400	4.14800	0.33866	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.88400	5.89800	0.23793	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.18400	3.19800	0.43970	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.68400	1.69800	0.83135	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.98400	5.99800	0.23396	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.48400	3.49800	0.40184	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.38400	3.39800	0.41371	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.28400	3.29800	0.42631	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.78400	1.79800	0.78475	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	6.03400	6.04800	0.23202	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.33400	3.34800	0.41992	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.83400	1.84800	0.76336	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.55	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
10/03/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	6.13400	6.14800	0.22824	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	4.03400	4.04800	0.34705	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.93400	3.94800	0.35587	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.83400	3.84800	0.36515	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.73400	3.74800	0.37493	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
10/03/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.63400	3.64800	0.38525	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.53400	3.54800	0.39615	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.43400	3.44800	0.40769	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.93400	1.94800	0.72389	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	6.28400	6.29800	0.22279	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	4.18400	4.19800	0.33461	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	4.08400	4.09800	0.34280	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.98400	3.99800	0.35141	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.88400	3.89800	0.36045	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.78400	3.79800	0.36998	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.68400	3.69800	0.38002	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	2.08400	2.09800	0.67179	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.13400	5.14800	0.27269	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.03400	3.04800	0.46144	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.93400	2.94800	0.47716	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.83400	2.84800	0.49400	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.73400	2.74800	0.51207	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.63400	2.64800	0.53151	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
10/03/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.53400	2.54800	0.55249	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.33400	2.34800	0.59983	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
10/03/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.88400	4.89800	0.28665	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
10/03/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.43400	2.44800	0.57518	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	4.02400	4.03800	0.34791	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.58400	3.59800	0.39063	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	8.18400	8.19800	0.17107	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.81600	3.80200	0.36688	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	8.13400	8.14800	0.17212	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.86600	3.85200	0.36213	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	8.28400	8.29800	0.16900	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.71600	3.70200	0.37675	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.38400	8.39800	0.16698	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.38500	0.39800	3.37662	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.61600	0.60200	2.27273	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
10/03/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.61600	1.60200	0.86634	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.61600	2.60200	0.53517	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.61600	3.60200	0.38717	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.43400	8.44800	0.16599	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.43400	6.44800	0.21759	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.56600	3.55200	0.39260	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.48400	8.49800	0.16502	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.51600	3.50200	0.39818	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
10/03/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	8.03400	8.04800	0.17426	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.96600	3.95200	0.35300	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	8.08400	8.09800	0.17318	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.91600	3.90200	0.35751	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.33400	8.34800	0.16799	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.33400	6.34800	0.22103	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.66600	3.65200	0.38189	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.53400	8.54800	0.16405	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.46600	3.45200	0.40392	0.00000	0.0000	0
10/03/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.54480	7.52950	0.20279	14.86100	7.5325	71,577
10/03/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.06200	0.06000	3.22581	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.91700	0.93100	1.52672	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.60500	8.62100	0.18594	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.60500	6.62100	0.24224	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.39500	3.38000	0.44183	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.65500	8.67100	0.18486	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.65500	6.67100	0.24042	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.34500	3.33000	0.44843	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.75500	8.77100	0.18275	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	9.05500	9.07100	0.17670	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.25500	9.27100	0.17288	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.25500	7.27100	0.22054	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.25600	3.27200	0.49140	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.75	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
10/03/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.20500	9.22100	0.17382	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.20500	7.22100	0.22207	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.20700	3.22300	0.49891	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.79600	1.78100	0.83519	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.79500	2.78000	0.53667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	9.15500	9.17100	0.17477	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	7.15500	7.17100	0.22362	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.95500	8.97100	0.17867	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	9.00500	9.02100	0.17768	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.90500	8.92100	0.17967	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.90500	6.92100	0.23172	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.29700	0.28800	3.03030	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.20200	0.20900	3.46535	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.10100	1.08600	1.36240	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.09500	2.08000	0.71599	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.09500	3.08000	0.48465	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.80500	8.82100	0.18171	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.80500	6.82100	0.23512	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.20000	1.18500	1.25000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.19500	2.18000	0.68337	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.19500	3.18000	0.46948	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.70500	8.72100	0.18380	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.41700	0.40700	2.39808	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.12200	0.12800	4.91803	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.29900	1.28400	1.15473	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00400	0.00500	25.00000	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
10/03/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.29500	3.28000	0.45524	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.75500	6.77100	0.23686	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.25500	5.27100	0.30447	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.07200	0.07100	1.38889	0.00000	0.0000	140
10/03/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.82700	0.84200	1.81378	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.38400	0.37500	2.34375	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.13900	0.14600	5.03597	0.00000	0.0000	10,000
10/03/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.24900	1.23400	1.20096	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.24500	2.23000	0.66815	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.24500	3.23000	0.46225	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.96300	0.97700	1.45379	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.24200	1.25700	1.20773	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.05500	7.07100	0.22679	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.00500	7.02100	0.22841	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	4.00500	4.02100	0.39950	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.95500	6.97100	0.23005	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.19500	1.21000	1.25523	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.86200	0.84900	1.50812	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	1.84600	1.83100	0.81257	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	2.84500	2.83000	0.52724	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.00800	1.02300	1.48810	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.27100	0.26300	2.95203	0.00000	0.0000	100
10/03/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.22600	0.23400	3.53982	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.04500	2.03000	0.73350	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.04500	3.03000	0.49261	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.05	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
10/03/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.50500	5.52100	0.29064	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.50500	4.52100	0.35516	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.50600	3.52200	0.45636	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.05500	1.06900	1.32701	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.24700	0.24200	2.02429	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.25200	0.26300	4.36508	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.00300	0.98900	1.39581	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.99600	1.98000	0.80160	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.99500	2.98000	0.50083	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.55500	5.57100	0.28803	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.55500	4.57100	0.35126	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.55600	3.57200	0.44994	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.10100	1.11600	1.36240	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.95500	0.94200	1.36126	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.94600	1.93000	0.82220	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.94500	2.93000	0.50934	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.60500	5.62100	0.28546	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.60600	3.62200	0.44370	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.14800	1.16300	1.30662	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.90800	0.89500	1.43172	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.89600	1.88100	0.79114	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.89500	2.88000	0.51813	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.75500	5.77100	0.27802	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.75500	4.77100	0.33649	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
10/03/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.75600	3.77200	0.42599	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.29000	1.30500	1.16279	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.16300	0.15900	2.45399	0.00000	0.0000	21,795
10/03/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.41800	0.43000	2.87081	0.00000	0.0000	200
10/03/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.77100	0.75900	1.55642	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.74600	1.73100	0.85911	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.74500	2.73000	0.54645	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.15000	0.14600	2.66667	0.00000	0.0000	450
10/03/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.45500	0.46700	2.63736	0.00000	0.0000	430
10/03/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.72700	0.71500	1.65062	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.69600	1.68100	0.88443	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.69500	2.68000	0.55659	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.85500	5.87100	0.27327	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.85600	3.87100	0.38900	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.38600	1.40100	1.08225	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.13800	0.13500	2.17391	0.00000	0.0000	55
10/03/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.49300	0.50600	2.63692	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.68400	0.67200	1.75439	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.64700	1.63100	0.97146	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.64500	2.63000	0.56711	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.95500	5.97100	0.26868	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.95500	3.97100	0.40455	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	6.15500	6.17100	0.25995	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	5.15500	5.17100	0.31038	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	4.15500	4.17100	0.38508	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.00200	0.00200	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
10/03/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	3.15700	3.17300	0.50681	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	6.10500	6.12100	0.26208	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.10500	5.12100	0.31342	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	4.10500	4.12100	0.38977	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.48600	0.47600	2.05761	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.09100	0.09700	6.59341	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.39800	1.38300	1.07296	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.39500	2.38000	0.62630	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	6.05500	6.07100	0.26424	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	4.05500	4.07100	0.39457	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.05700	3.07300	0.52339	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.57900	1.59400	0.94997	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.09900	0.09700	2.02020	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.65400	0.66800	2.14067	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.52300	0.51300	1.91205	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.07800	0.08400	7.69231	0.00000	0.0000	200
10/03/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.44800	1.43200	1.10497	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.44500	2.43000	0.61350	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.90500	5.92100	0.27096	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.90500	3.92100	0.40973	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.12700	0.12400	2.36220	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.53200	0.54500	2.44361	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.64200	0.63100	1.71340	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.04700	0.05200	10.63830	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.59700	1.58200	0.93926	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.59500	2.58000	0.57803	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.80500	5.82100	0.27562	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.80500	4.82100	0.33299	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
10/03/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.80600	3.82200	0.42039	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.43400	1.44900	1.04603	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.33800	1.35300	1.12108	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.45500	5.47100	0.29331	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.45500	4.47100	0.35915	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.48200	1.49700	1.01215	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.60100	0.59000	1.83028	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.05600	0.06100	8.92857	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.54700	1.53200	0.96962	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.65500	5.67100	0.28294	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.65600	3.67200	0.43764	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	21,795
10/03/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.67600	1.69200	0.95465	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.45000	0.44100	2.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.10500	0.11200	6.66667	0.00000	0.0000	10,000
10/03/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.34800	1.33300	1.11276	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.34500	2.33000	0.63966	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.30500	4.32100	0.37166	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.72500	1.74000	0.86957	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.53000	1.54600	1.04575	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.35400	0.34400	2.82486	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.15900	0.16500	3.77358	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.95500	7.97100	0.20113	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.45500	6.47100	0.24787	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.95500	4.97100	0.32291	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.45600	3.47200	0.46296	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.05200	1.03700	1.42586	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
10/03/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.54500	2.53000	0.58939	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.04500	4.03000	0.37083	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.20500	8.22100	0.19500	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.70500	6.72100	0.23863	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.70600	3.72200	0.43173	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.07800	0.07600	2.56410	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.78300	0.79700	1.78799	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.81600	0.80400	1.47059	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.29500	2.28000	0.65359	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.79500	3.78000	0.39526	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.77400	1.78900	0.84555	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.22700	0.22200	2.20264	0.00000	0.0000	390
10/03/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.28200	0.29300	3.90071	0.00000	0.0000	130
10/03/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.70500	4.72100	0.34006	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,978
10/03/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.35500	4.37100	0.36739	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	21,978
10/03/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.62800	1.64300	0.92138	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.82300	1.83800	0.82282	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.20900	0.20400	2.39234	0.00000	0.0000	100
10/03/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.31400	0.32500	3.50318	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.65500	4.67100	0.34372	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	2.06800	2.08300	0.72534	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.97000	1.98600	0.81218	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.19200	0.18800	2.08333	0.00000	0.0000	10,600
10/03/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.34700	0.35900	3.45821	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	2.11700	2.13200	0.70855	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	2.02000	2.03400	0.69307	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
10/03/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.92100	1.93700	0.83290	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.17700	0.17300	2.25989	0.00000	0.0000	33
10/03/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.38200	0.39400	3.14136	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.00500	5.02100	0.31968	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.09200	0.08900	3.26087	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.69700	0.71000	1.86514	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.20500	5.22100	0.30740	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.10700	3.12300	0.51497	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.00700	3.02300	0.53209	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.90800	2.92400	0.55021	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.06700	0.06500	2.98507	0.00000	0.0000	1,900
10/03/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.87200	0.88600	1.60550	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.05500	5.07100	0.31652	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.95800	2.97300	0.50710	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.85800	2.87400	0.55983	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.08500	0.08300	2.35294	0.00000	0.0000	135
10/03/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.74000	0.75400	1.89189	0.00000	0.0000	6
10/03/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.90500	4.92100	0.32620	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.80800	2.82400	0.56980	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.70900	2.72500	0.59062	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.61000	2.62600	0.61303	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.51100	2.52600	0.59737	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.41200	2.42800	0.66335	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.31300	2.32900	0.69174	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.21500	2.23000	0.67720	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.10800	0.10500	2.77778	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.61300	0.62600	2.12072	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	26,596

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
10/03/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.60500	4.62100	0.34745	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	26,596
10/03/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.87200	1.88700	0.80128	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.85500	4.87100	0.32956	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.75900	2.77400	0.54368	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.65900	2.67500	0.60173	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.56000	2.57600	0.62500	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.36300	2.37800	0.63479	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.26400	2.28000	0.70671	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	2.16600	2.18100	0.69252	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.11700	0.11400	2.56410	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.57200	0.58500	2.27273	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.46100	2.47700	0.65014	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	8.15500	8.17100	0.19620	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	3.84500	3.83000	0.39012	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.20500	6.22100	0.25786	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.20500	4.22100	0.38050	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.25500	8.27100	0.19382	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.25500	6.27100	0.25580	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.25500	4.27100	0.37603	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.74500	3.73000	0.40053	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.40500	8.42100	0.19036	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.40500	6.42100	0.24980	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.40500	4.42100	0.36322	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.59500	3.58000	0.41725	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	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
10/03/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.30500	8.32100	0.19266	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.30500	6.32100	0.25377	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.69500	3.68000	0.40595	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.95500	9.97100	0.16072	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.35500	8.37100	0.19150	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.35500	6.37100	0.25177	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.64500	3.63000	0.41152	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.45500	8.47100	0.18924	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.54500	3.53000	0.42313	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.50500	8.52100	0.18812	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.50500	6.52100	0.24596	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.56100	0.55100	1.78253	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.06600	0.07200	9.09091	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.49700	1.48200	1.00200	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.49500	2.48000	0.60120	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.49500	3.48000	0.42918	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	8.05500	8.07100	0.19863	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.94500	3.93000	0.38023	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	8.10500	8.12100	0.19741	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.89500	3.88000	0.38511	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.55500	8.57100	0.18703	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.55500	6.57100	0.24409	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.44500	3.43000	0.43541	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.32500	0.31600	2.76923	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
10/03/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.18000	0.18700	3.88889	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.67300	7.65760	0.20070	7.69200	7.6920	7,302
10/03/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.17700	8.19200	0.18344	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.17800	6.19300	0.24280	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.19000	4.20500	0.35800	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.23500	2.24800	0.58166	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.89400	0.88400	1.11857	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.07100	0.07600	7.04225	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.83100	1.81600	0.81922	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.82400	2.80900	0.53116	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.82300	3.80800	0.39236	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.12700	8.14200	0.18457	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.12800	6.14300	0.24478	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.14100	4.15600	0.36223	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.06000	0.05800	3.33333	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.18700	2.20000	0.59442	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.33200	0.32800	1.20482	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.45900	0.47000	2.39651	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.93500	0.92400	1.17647	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.06200	0.06600	6.45161	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.88000	1.86500	0.79787	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.87400	2.85900	0.52192	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.87300	3.85800	0.38730	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.31600	0.31100	1.58228	0.00000	0.0000	509
10/03/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.49300	0.50300	2.02840	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.22700	8.24200	0.18233	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.22800	6.24300	0.24085	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.23900	4.25400	0.35386	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.05500	0.05400	1.81818	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
10/03/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.28200	2.29600	0.61350	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.30000	0.29600	1.33333	0.00000	0.0000	100
10/03/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.52700	0.53800	2.08729	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.85500	0.84400	1.28655	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.08200	0.08600	4.87805	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.78200	1.76700	0.84175	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.77400	2.75900	0.54074	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.77300	3.75800	0.39756	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.27700	8.29200	0.18123	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.27800	6.29300	0.23893	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.28900	4.30300	0.32642	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.33000	2.34400	0.60086	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.28500	0.28100	1.40351	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.56200	0.57300	1.95730	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.81600	0.80600	1.22549	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.09300	0.09800	5.37634	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.73300	1.71800	0.86555	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.72400	2.70900	0.55066	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.72300	3.70800	0.40290	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.37700	8.39200	0.17906	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.37800	6.39300	0.23518	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.38700	4.40200	0.34192	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.42600	2.44000	0.57708	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.25700	0.25400	1.16732	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.63400	0.64600	1.89274	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.74100	0.73200	1.21457	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.11800	0.12400	5.08475	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.63500	1.62000	0.91743	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.62500	2.60900	0.60952	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	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
10/03/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.62300	3.60800	0.41402	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.42700	8.44200	0.17800	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.42800	6.44300	0.23335	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.43700	4.45100	0.31553	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.47400	2.48800	0.56589	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.24500	0.24100	1.63265	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.67200	0.68300	1.63690	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.70600	0.69700	1.27479	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.13300	0.13900	4.51128	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.58600	1.57200	0.88272	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.57500	2.56000	0.58252	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.57300	3.55800	0.41982	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.47700	8.49200	0.17695	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.47800	6.49300	0.23155	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.48600	4.50100	0.33437	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.52200	2.53600	0.55511	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.23300	0.23000	1.28755	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.71000	0.72200	1.69014	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.67100	0.66300	1.19225	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.14800	0.15500	4.72973	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.53800	1.52300	0.97529	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.52500	2.51000	0.59406	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.52300	3.50800	0.42577	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.62700	8.64200	0.17387	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.62800	6.64300	0.22631	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.63400	4.64900	0.32369	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.04000	0.03900	2.50000	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
10/03/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.66700	2.68100	0.52493	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.57400	0.56700	1.21951	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.20100	0.20900	3.98010	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.39300	1.37900	1.00503	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.37600	2.36100	0.63131	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.37300	3.35800	0.44471	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.57700	8.59200	0.17489	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.57800	6.59300	0.22803	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.58500	4.60000	0.32715	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.61900	2.63300	0.53456	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.21100	0.20800	1.42180	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.78800	0.80000	1.52284	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.60500	0.59800	1.15702	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.18200	0.19000	4.39560	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.44100	1.42700	0.97155	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.42600	2.41000	0.65952	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.42300	3.40800	0.43821	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.72700	8.74200	0.17188	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.72800	6.74300	0.22295	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.73400	4.74800	0.29573	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.76500	2.77800	0.47016	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.18300	0.18000	1.63934	0.00000	0.0000	585
10/03/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.91000	0.92200	1.31868	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.51600	0.50900	1.35659	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.24300	0.25100	3.29218	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.29700	1.28400	1.00231	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.27600	2.26100	0.65905	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.27300	3.25800	0.45830	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.40	P	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
10/03/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.20100	0.19800	1.49254	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.82800	0.84000	1.44928	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.02700	8.04200	0.18687	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.02800	6.04300	0.24884	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.04300	4.05700	0.34628	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.09200	2.10500	0.62141	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.36900	0.36400	1.35501	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.39600	0.40600	2.52525	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.01900	1.00700	1.17763	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.97900	1.96400	0.75796	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.97400	2.95900	0.50437	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.97300	3.95800	0.37755	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.07700	8.09200	0.18571	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.07800	6.09300	0.24679	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.09200	4.10600	0.34213	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.13900	2.15300	0.65451	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.35000	0.34500	1.42857	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.42700	0.43700	2.34192	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.97700	0.96500	1.22825	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.05400	0.05700	5.55556	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.92900	1.91400	0.77760	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.92400	2.90900	0.51300	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.92300	3.90800	0.38236	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.32700	8.34200	0.18014	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.32800	6.34300	0.23704	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.33800	4.35300	0.34578	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.05100	0.05000	1.96078	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
10/03/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.37800	2.39200	0.58873	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.27100	0.26700	1.47601	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.59800	0.60900	1.83946	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.77800	0.76800	1.28535	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.10500	0.11000	4.76190	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.68400	1.66900	0.89074	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.67500	2.65900	0.59813	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.67300	3.65800	0.40839	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.52700	8.54200	0.17591	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.52800	6.54300	0.22978	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.53500	4.55000	0.33076	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.57100	2.58400	0.50564	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.22200	0.21900	1.35135	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.74900	0.76100	1.60214	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.63800	0.63000	1.25392	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.16500	0.17200	4.24242	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.48900	1.47500	0.94023	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.47500	2.46000	0.60606	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.47300	3.45800	0.43190	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.67700	8.69200	0.17287	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.67800	6.69300	0.22462	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.68400	4.69900	0.32024	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.71600	2.73000	0.51546	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.19200	0.18900	1.56250	0.00000	0.0000	3,000
10/03/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.86900	0.88100	1.38090	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.54400	0.53700	1.28676	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.22100	0.22900	3.61991	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.34500	1.33100	1.04089	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.32600	2.31100	0.64488	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00300	0.00300	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
10/03/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.32300	3.30800	0.45140	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.08600	0.08400	2.32558	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.71300	1.72600	0.75890	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.09700	0.09400	3.09278	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.57400	1.58600	0.76239	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.03600	1.04900	1.25483	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.15900	0.15700	1.25786	0.00000	0.0000	500
10/03/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.16700	1.17900	1.02828	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.14000	0.13700	2.14286	0.00000	0.0000	3,000
10/03/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.10000	0.09800	2.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.52700	1.54000	0.85134	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.10900	0.10600	2.75229	0.00000	0.0000	0
10/03/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.43600	1.44800	0.83565	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.80110	7.78550	0.19997	7.82450	7.8245	2,683
10/03/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.15000	8.16600	0.19632	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.16500	6.18000	0.24331	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.19200	4.20700	0.35782	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.11400	0.11300	0.87719	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.26300	2.27800	0.66284	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.43100	0.42600	1.16009	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.58000	0.59100	1.89655	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.97700	0.96600	1.12590	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12600	0.13100	3.96825	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.86800	1.85300	0.80300	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.85500	2.84000	0.52539	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.85200	3.83600	0.41537	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.27300	0.27000	1.09890	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.02200	1.03500	1.27202	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.20000	8.21600	0.19512	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.21400	6.23000	0.25748	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.24100	4.25600	0.35369	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	300
10/03/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.31000	2.32400	0.60606	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.94100	0.93000	1.16897	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14000	0.14500	3.57143	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
10/03/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.82000	1.80500	0.82418	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.80500	2.79000	0.53476	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.80200	3.78600	0.42083	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.25000	8.26600	0.19394	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.26300	6.27900	0.25547	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.28900	4.30500	0.37305	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.10700	0.10600	0.93458	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.35600	2.37100	0.63667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.39800	0.39400	1.00503	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.64700	0.65900	1.85471	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.90500	0.89500	1.10497	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.15400	0.16000	3.89610	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.77200	1.75700	0.84650	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.75600	2.74000	0.58055	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.75200	3.73700	0.39979	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.30000	8.31600	0.19277	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.31200	6.32800	0.25349	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.33800	4.35400	0.36883	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.10400	0.10300	0.96154	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.40300	2.41800	0.62422	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.38300	0.37900	1.04439	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.68200	0.69400	1.75953	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.87100	0.86000	1.26292	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.17000	0.17500	2.94118	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.72500	1.71000	0.86957	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.70600	2.69100	0.55432	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.70200	3.68700	0.40519	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.41400	0.41000	0.96618	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.61300	0.62500	1.95759	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/03/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.35000	8.36600	0.19162	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.36200	6.37700	0.23577	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.38700	4.40300	0.36471	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.10100	0.10000	0.99010	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.45000	2.46500	0.61224	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.36800	0.36400	1.08696	0.00000	0.0000	4,400
10/03/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.71700	0.72900	1.67364	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.83700	0.82700	1.19474	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.18600	0.19200	3.22581	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.67700	1.66200	0.89445	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.65600	2.64100	0.56476	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.65200	3.63700	0.41073	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.40000	8.41600	0.19048	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.41100	6.42700	0.24957	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.43600	4.45200	0.36069	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.09900	0.09700	2.02020	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.49800	2.51200	0.56045	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.35400	0.35100	0.84746	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.75300	0.76600	1.72643	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.80400	0.79500	1.11940	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.20300	0.21000	3.44828	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.63000	1.61500	0.92025	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.60700	2.59100	0.61373	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.60200	3.58700	0.41644	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.45000	8.46600	0.18935	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.46000	6.47600	0.24768	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.48600	4.50100	0.33437	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.09600	0.09500	1.04167	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.54500	2.56000	0.58939	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.34100	0.33800	0.87977	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.79000	0.80300	1.64557	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
10/03/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.77300	0.76400	1.16429	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.22200	0.22900	3.15315	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.58300	1.56900	0.88440	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.55700	2.54200	0.58662	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.55200	3.53700	0.42230	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.65000	8.66600	0.18497	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.65800	6.67400	0.24031	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.68200	4.69800	0.34173	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.08600	0.08500	1.16279	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.73500	2.75000	0.54845	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.29400	0.29100	1.02041	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.94300	0.95600	1.37858	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.65500	0.64800	1.06870	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.30400	0.31300	2.96053	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.39900	1.38500	1.00071	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.04800	0.05000	4.16667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.35900	2.34300	0.67825	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.35300	3.33700	0.47718	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.60000	8.61600	0.18605	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.60900	6.62400	0.22696	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.63300	4.64800	0.32376	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.68700	2.70200	0.55824	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.30500	0.30200	0.98361	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.90400	0.91700	1.43805	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.68300	0.67500	1.17130	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.28200	0.29000	2.83688	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.44500	1.43100	0.96886	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.40800	2.39300	0.62292	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.40300	3.38700	0.47017	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.26300	0.26100	0.76046	0.00000	0.0000	117

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
10/03/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.06200	1.07600	1.31827	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.70000	8.71600	0.18391	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.70800	6.72300	0.22361	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.73100	4.74700	0.33819	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.78200	2.79700	0.53918	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.28300	0.28000	1.06007	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.98200	0.99500	1.32383	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.62800	0.62100	1.11465	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.32700	0.33600	2.75229	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.35400	1.34000	1.03397	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.05300	0.05500	3.77358	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.30900	2.29400	0.64963	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.30300	3.28800	0.45413	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.32800	0.32500	0.91463	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.82700	0.84000	1.57195	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.05100	8.06700	0.19873	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.06600	6.08200	0.26377	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.09400	4.10900	0.36639	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.12100	0.12000	0.82645	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.17000	2.18500	0.69124	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.46600	0.46100	1.07296	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.51500	0.52600	2.13592	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.05300	1.04100	1.13960	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.10200	0.10600	3.92157	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.96500	1.94900	0.81425	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.95500	2.93900	0.54146	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.95200	3.93600	0.40486	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.10100	8.11700	0.19751	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.11600	6.13100	0.24526	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.14300	4.15800	0.36206	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
10/03/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11800	0.11600	1.69492	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.21700	2.23100	0.63148	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.44800	0.44300	1.11607	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.54700	0.55800	2.01097	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.01500	1.00300	1.18227	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11400	0.11800	3.50877	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.91600	1.90100	0.78288	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.90500	2.88900	0.55077	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.90200	3.88600	0.41005	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.50000	8.51600	0.18824	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.51000	6.52600	0.24578	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.53500	4.55000	0.33076	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.09300	0.09200	1.07527	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.59200	2.60700	0.57870	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.74200	0.73300	1.21294	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.24100	0.24800	2.90456	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.53700	1.52200	0.97593	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.50700	2.49200	0.59832	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.50300	3.48700	0.45675	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.55000	8.56600	0.18713	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.55900	6.57500	0.24394	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.58400	4.59900	0.32723	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.09100	0.08900	2.19780	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.64000	2.65400	0.53030	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.31600	0.31300	0.94937	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.86500	0.87800	1.50289	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.71200	0.70400	1.12360	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.26100	0.26900	3.06513	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.49000	1.47600	0.93960	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.45800	2.44200	0.65094	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.45300	3.43700	0.46337	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
10/03/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.25300	7.26900	0.22060	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.27400	5.29000	0.30338	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.06300	0.06300	0.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.31200	3.32800	0.48309	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.19400	0.19200	1.03093	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.44300	1.45700	0.97020	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.75100	4.73600	0.31572	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.48700	1.50100	0.94149	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.18800	0.18600	1.06383	0.00000	0.0000	330
10/03/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.14700	0.14600	0.68027	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.84600	1.86100	0.81257	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.17600	0.17400	1.13636	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.57500	1.58900	0.88889	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.14300	0.14200	0.69930	0.00000	0.0000	0
10/03/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.89200	1.90700	0.79281	0.00000	0.0000	0
10/03/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.92870	7.91370	0.18919	0.00000	0.0000	0
10/03/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.54000	0.53200	1.48148	0.00000	0.0000	0
10/03/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.61100	0.61800	1.14566	0.00000	0.0000	0
10/03/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.51800	0.51000	1.54440	0.00000	0.0000	0
10/03/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.63900	0.64600	1.09546	0.00000	0.0000	0
10/03/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.56300	0.55400	1.59858	0.00000	0.0000	0
10/03/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.58400	0.59000	1.02740	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15			Foreign Exchange Future	11.11550	11.05320	0.56048	11.09500	11.0755	17,889
10/03/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	10.88500	10.94700	0.56959	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	8.88500	8.94700	0.69781	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	6.88500	6.94700	0.90051	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	4.88500	4.94700	1.26919	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	2.88500	2.94700	2.14905	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	1.88500	1.94700	3.28912	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.88500	0.94700	7.00565	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.15100	0.10000	33.77483	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.03600	0.04700	30.55556	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	1.11600	1.05300	5.64516	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	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
10/03/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	11.03500	11.09700	0.56185	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	9.03500	9.09700	0.68622	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	7.03500	7.09700	0.88131	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.03500	5.09700	1.23138	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.03500	3.09700	2.04283	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.03500	2.09700	3.04668	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.03500	1.09700	5.99034	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.06200	0.03500	43.54839	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.09700	0.13200	36.08247	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.96600	0.90300	6.52174	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	10.98500	11.04700	0.56441	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	8.98500	9.04700	0.69004	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	6.98500	7.04700	0.88762	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	4.98500	5.04700	1.24373	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	2.98500	3.04700	2.07705	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	1.98500	2.04700	3.12343	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.98500	1.04700	6.29442	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.08200	0.04900	40.24390	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.06700	0.09600	43.28358	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	1.01600	0.95300	6.20079	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.96600	1.90300	3.20448	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	10.38500	10.44700	0.59701	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.38500	8.44700	0.73942	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	10.23500	10.29700	0.60576	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.35	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
10/03/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.23500	8.29700	0.75288	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.23500	6.29700	0.99439	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.23500	4.29700	1.46399	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.23500	2.29700	2.77405	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.23500	1.29700	5.02024	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.01800	0.00800	55.55556	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.25300	0.30500	20.55336	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.76600	0.70400	8.09399	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.76600	1.70300	3.56738	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	10.08500	10.14700	0.61477	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.08500	8.14700	0.76685	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.08500	6.14700	1.01890	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.08500	4.14700	1.51775	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.08500	2.14700	2.97362	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.08500	1.14700	5.71429	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.04600	0.02400	47.82609	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.13100	0.17100	30.53435	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.91600	0.85300	6.87773	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.91600	1.85300	3.28810	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	10.13500	10.19700	0.61174	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.13500	8.19700	0.76214	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.13500	6.19700	1.01059	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.13500	4.19700	1.49940	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.13500	2.19700	2.90398	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.13500	1.19700	5.46256	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
10/03/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.03400	0.01700	50.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.16900	0.21400	26.62722	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.86600	0.80300	7.27483	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.86600	1.80300	3.37621	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	10.28500	10.34700	0.60282	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.28500	8.34700	0.74834	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.28500	6.34700	0.98648	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.28500	4.34700	1.44691	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.28500	2.34700	2.71335	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	1.28500	1.34700	4.82490	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.01300	0.00600	53.84615	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.29800	0.35300	18.45638	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.71600	0.65400	8.65922	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.71600	1.65300	3.67133	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	10.53500	10.59700	0.58851	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	8.53500	8.59700	0.72642	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	10.68500	10.74700	0.58025	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	8.68500	8.74700	0.71387	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	10.93500	10.99700	0.56699	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	8.93500	8.99700	0.69390	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	6.93500	6.99700	0.89402	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	4.93500	4.99700	1.25633	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	1.93500	1.99700	3.20413	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.93500	0.99700	6.63102	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.11500	0.06800	40.86957	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
10/03/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.05000	0.06500	30.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	1.06600	1.00300	5.90994	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	10.83500	10.89700	0.57222	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	8.83500	8.89700	0.70175	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	10.78500	10.84700	0.57487	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	8.78500	8.84700	0.70575	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	10.73500	10.79700	0.57755	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	8.73500	8.79700	0.70979	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	10.63500	10.69700	0.58298	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	8.63500	8.69700	0.71801	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	10.48500	10.54700	0.59132	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	8.48500	8.54700	0.73070	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	10.43500	10.49700	0.59415	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.43500	8.49700	0.73503	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	10.33500	10.39700	0.59990	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.33500	8.39700	0.74385	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.33500	6.39700	0.97869	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.33500	4.39700	1.43022	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.33500	2.39700	2.65525	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	1.33500	1.39700	4.64419	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.01000	0.00400	60.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.34500	0.40100	16.23188	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.66700	0.60400	9.44528	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.66600	1.60300	3.78151	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	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
10/03/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	10.18500	10.24700	0.60874	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.18500	8.24700	0.75748	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.18500	6.24700	1.00243	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	5.18500	5.24700	1.19576	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.18500	4.24700	1.48148	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	3.18500	3.24700	1.94662	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.18500	2.24700	2.83753	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	1.18500	1.24700	5.23207	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.02500	0.01200	52.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.21000	0.25900	23.33333	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.81600	0.75300	7.72059	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.81600	1.75300	3.46916	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	2.93500	2.99700	2.11244	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	6.78500	6.84700	0.91378	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	5.78500	5.84700	1.07174	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	4.78500	4.84700	1.29572	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	3.78500	3.84700	1.63804	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	2.78500	2.84700	2.22621	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,630
10/03/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	1.78500	1.84700	3.47339	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.78600	0.84700	7.76081	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.23400	0.17600	24.78632	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	1.21600	1.15300	5.18092	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	6.53500	6.59700	0.94874	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.65	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
10/03/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	5.53500	5.59700	1.12014	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	4.53500	4.59700	1.36714	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	3.53500	3.59700	1.75389	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	2.53500	2.59700	2.44576	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	1.53500	1.59700	4.03909	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.53800	0.59800	11.15242	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.46900	0.40700	13.21962	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	1.46600	1.40300	4.29741	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	6.63500	6.69700	0.93444	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	5.63500	5.69700	1.10027	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	4.63500	4.69700	1.33765	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	3.63500	3.69700	1.70564	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	2.63500	2.69700	2.35294	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	1.63500	1.69700	3.79205	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.63700	0.69800	9.57614	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.37200	0.31000	16.66667	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	1.36600	1.30300	4.61201	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.43500	6.49700	0.96348	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	5.43500	5.49700	1.14075	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.43500	4.49700	1.39797	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	3.43500	3.49700	1.80495	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.43500	2.49700	2.54620	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	1.43500	1.49700	4.32056	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
10/03/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.44000	0.49900	13.40909	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.56700	0.50500	10.93474	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.56600	1.50300	4.02299	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	6.73500	6.79700	0.92056	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	5.73500	5.79700	1.08108	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	4.73500	4.79700	1.30940	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	3.73500	3.79700	1.65997	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	2.73500	2.79700	2.26691	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	1.73500	1.79700	3.57349	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.73600	0.79700	8.28804	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.27900	0.21900	21.50538	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	1.26600	1.20300	4.97630	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	6.83500	6.89700	0.90710	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	5.83500	5.89700	1.06255	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	4.83500	4.89700	1.28232	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	3.83500	3.89700	1.61669	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	2.83500	2.89700	2.18695	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	1.83500	1.89700	3.37875	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.83600	0.89700	7.29665	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.19100	0.13600	28.79581	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.02600	0.03300	26.92308	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	1.16600	1.10300	5.40309	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	6.68500	6.74700	0.92745	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.80	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
10/03/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	5.68500	5.74700	1.09059	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	4.68500	4.74700	1.32337	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	3.68500	3.74700	1.68250	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	2.68500	2.74700	2.30912	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	1.68500	1.74700	3.67953	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.68600	0.74700	8.89213	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.32500	0.26400	18.76923	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	1.31600	1.25300	4.78723	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	6.58500	6.64700	0.94153	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	5.58500	5.64700	1.11012	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	4.58500	4.64700	1.35224	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,630
10/03/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	3.58500	3.64700	1.72943	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	2.58500	2.64700	2.39845	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	1.58500	1.64700	3.91167	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.58700	0.64800	10.39182	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.42000	0.35800	14.76190	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	1.41600	1.35300	4.44915	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	6.48500	6.54700	0.95605	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	5.48500	5.54700	1.13036	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	4.48500	4.54700	1.38239	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	3.48500	3.54700	1.77905	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	2.48500	2.54700	2.49497	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	1.48500	1.54700	4.17508	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
10/03/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.48900	0.54800	12.06544	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.51800	0.45500	12.16216	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	1.51600	1.45300	4.15567	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.38500	6.44700	0.97103	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	5.38500	5.44700	1.15135	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.38500	4.44700	1.41391	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.38500	3.44700	1.83161	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.38500	1.44700	4.47653	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.39200	0.45000	14.79592	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.61700	0.55400	10.21070	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.61600	1.55300	3.89851	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.38500	2.44700	2.59958	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	9.48500	9.54700	0.65366	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	7.48500	7.54700	0.82832	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	2.51600	2.45300	2.50397	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	9.38500	9.44700	0.66063	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	7.38500	7.44700	0.83954	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.61600	2.55300	2.40826	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	9.43500	9.49700	0.65713	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	7.43500	7.49700	0.83389	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.56600	2.50300	2.45518	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	9.68500	9.74700	0.64017	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.80	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
10/03/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	7.68500	7.74700	0.80677	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	2.31600	2.25300	2.72021	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	9.78500	9.84700	0.63362	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	7.78500	7.84700	0.79640	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	2.21600	2.15300	2.84296	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	9.73500	9.79700	0.63688	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	7.73500	7.79700	0.80155	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	2.26600	2.20300	2.78023	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	9.83500	9.89700	0.63040	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	7.83500	7.89700	0.79132	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	2.16600	2.10300	2.90859	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	9.98500	10.04700	0.62093	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	7.98500	8.04700	0.77646	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	5.98500	6.04700	1.03592	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	3.98500	4.04700	1.55583	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	2.01600	1.95300	3.12500	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	10.03500	10.09700	0.61784	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.03500	8.09700	0.77162	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.03500	6.09700	1.02734	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.03500	4.09700	1.53656	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	9.93500	9.99700	0.62406	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	7.93500	7.99700	0.78135	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	5.93500	5.99700	1.04465	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
10/03/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	3.93500	3.99700	1.57560	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	2.06600	2.00300	3.04937	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	9.23500	9.29700	0.67136	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	7.23500	7.29700	0.85695	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	5.23500	5.29700	1.18434	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.23500	3.29700	1.91654	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.76600	2.70300	2.27766	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	3.16600	3.10300	1.98989	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	2.11600	2.05300	2.97732	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	3.11600	3.05300	2.02182	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	3.26600	3.20300	1.92897	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	3.06600	3.00300	2.05479	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	9.53500	9.59700	0.65024	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	7.53500	7.59700	0.82283	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	2.46600	2.40300	2.55474	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.96600	2.90300	2.12407	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	9.08500	9.14700	0.68244	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	7.08500	7.14700	0.87509	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.08500	5.14700	1.21927	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.08500	3.14700	2.00972	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.91600	2.85300	2.16049	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	9.33500	9.39700	0.66417	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.45	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
10/03/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	7.33500	7.39700	0.84526	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	5.33500	5.39700	1.16214	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	3.33500	3.39700	1.85907	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.66600	2.60300	2.36309	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	9.58500	9.64700	0.64684	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	7.58500	7.64700	0.81740	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	2.41600	2.35300	2.60762	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	9.28500	9.34700	0.66774	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	7.28500	7.34700	0.85106	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	5.28500	5.34700	1.17313	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	3.28500	3.34700	1.88737	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.71600	2.65300	2.31959	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	9.63500	9.69700	0.64349	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	7.63500	7.69700	0.81205	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	2.36600	2.30300	2.66272	0.00000	0.0000	0
10/03/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14			Foreign Exchange Future	11.30140	11.23680	0.57161	11.26000	11.2400	20,908
10/03/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.74900	10.81300	0.59540	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.74900	8.81300	0.73151	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	11.04900	11.11300	0.57924	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	9.04900	9.11300	0.70726	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.54900	10.61300	0.60669	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.54900	8.61300	0.74863	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.55000	6.61400	0.97710	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00200	0.00200	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
10/03/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.55100	4.61500	1.40628	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.39900	10.46300	0.61544	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.39900	8.46300	0.76200	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.40000	6.46400	1.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.40100	4.46500	1.45421	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	10.29900	10.36300	0.62142	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.29900	8.36300	0.77118	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.33100	2.39200	2.61690	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.08400	0.08000	4.76190	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.38300	1.44300	4.33839	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.78400	0.73400	6.37755	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.08300	0.09700	16.86747	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.71300	1.64900	3.73614	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	10.09900	10.16300	0.63373	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.09900	8.16300	0.79022	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	10.14900	10.21300	0.63060	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.14900	8.21300	0.78537	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.09700	0.09200	5.15464	0.00000	0.0000	8,032
10/03/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	1.24600	1.30500	4.73515	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.28600	0.26600	6.99301	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.43500	0.47900	10.11494	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.90600	0.85300	5.84989	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.05500	0.06600	20.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.86000	1.79600	3.44086	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.59900	10.66300	0.60383	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.60000	6.66400	0.96970	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.60100	4.66500	1.39100	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.79900	10.86300	0.59265	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
10/03/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.79900	8.86300	0.72736	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.79900	6.86300	0.94131	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	10.94900	11.01300	0.58453	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	8.94900	9.01300	0.71516	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.11800	0.11100	5.93220	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	1.06700	1.12400	5.34208	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.36500	0.33600	7.94521	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.31400	0.34900	11.14650	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.08400	1.02400	5.53506	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	10.99900	11.06300	0.58187	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	8.99900	9.06300	0.71119	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.34100	0.31700	7.03812	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.34000	0.38000	11.76471	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	1.03600	0.98000	5.40541	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.03500	0.04300	22.85714	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.89900	10.96300	0.58721	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.89900	8.96300	0.71918	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.91300	2.97600	2.16272	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.95000	2.01100	3.12821	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.12500	0.11700	6.40000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	1.02400	1.08000	5.46875	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.39000	0.35600	8.71795	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.28900	0.31900	10.38062	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	1.13100	1.06900	5.48187	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.84900	10.91300	0.58992	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.84900	6.91300	0.93444	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.85100	4.91400	1.29870	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.69900	10.76300	0.59819	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.00	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
10/03/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.69900	8.76300	0.73572	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.64900	10.71300	0.60100	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.64900	8.71300	0.73997	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.65000	6.71300	0.94737	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.65100	4.71500	1.37605	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.49900	10.56300	0.60958	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.49900	8.56300	0.75303	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.50000	6.56400	0.98462	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.50100	4.56500	1.42191	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.19100	0.17900	6.28272	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.69000	0.74200	7.53623	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.63400	0.59000	6.94006	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.13300	0.15300	15.03759	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.51700	1.45300	4.21885	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.44900	10.51300	0.61250	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.44900	8.51300	0.75749	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	10.34900	10.41300	0.61842	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	8.34900	8.41300	0.76656	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.37900	2.44000	2.56410	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.22700	0.21200	6.60793	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.57600	0.62500	8.50694	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.74500	0.69600	6.57718	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.09400	0.10900	15.95745	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	10.24900	10.31300	0.62445	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.24900	8.31300	0.77585	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.74900	6.81300	0.94829	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.75000	5.81400	1.11304	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
10/03/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.75100	4.81500	1.34708	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.75300	3.81700	1.70530	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.28300	2.34400	2.67192	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.08800	0.08300	5.68182	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.33700	1.39600	4.41286	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.25400	0.23700	6.69291	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.50300	0.55000	9.34394	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.82400	0.77300	6.18932	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.07300	0.08600	17.80822	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.76200	1.69800	3.63224	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.96200	3.02500	2.12694	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	7.29900	7.36300	0.87683	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	5.30000	5.36400	1.20755	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.30100	4.36500	1.48803	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.13800	0.13000	5.79710	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.93700	0.99300	5.97652	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.44400	0.40800	8.10811	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.24300	0.27100	11.52263	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	7.19900	7.26300	0.88901	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.75900	1.82000	3.46788	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.15400	0.14400	6.49351	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.85300	0.90700	6.33060	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.50200	0.46300	7.76892	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.20100	0.22600	12.43781	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.32300	1.26000	4.76190	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.89900	6.96300	0.92767	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.90000	5.96400	1.08475	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.90000	4.96400	1.30612	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.90300	3.96600	1.61414	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.02800	0.02500	10.71429	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
10/03/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.42700	2.48800	2.51339	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.07700	0.07300	5.19481	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.47600	1.53600	4.06504	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.21400	0.20000	6.54206	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.61300	0.66300	8.15661	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.70700	0.66000	6.64781	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.10600	0.12300	16.03774	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.61500	1.55100	3.96285	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.18100	0.16900	6.62983	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.73000	0.78200	7.12329	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.59900	0.55600	7.17863	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.14800	0.16900	14.18919	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.46800	1.40500	4.29155	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	6.35000	6.41400	1.00787	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	5.35000	5.41400	1.19626	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.90200	1.96300	3.20715	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.13100	0.12300	6.10687	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.98000	1.03600	5.71429	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.17900	1.11600	5.34351	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	7.24900	7.31300	0.88288	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	5.25000	5.31400	1.21905	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.25100	4.31500	1.50553	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.76600	2.82900	2.27766	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.80600	1.86700	3.37763	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.14600	0.13700	6.16438	0.00000	0.0000	28
10/03/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.89500	0.95000	6.14525	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.47200	0.43500	7.83898	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.22100	0.24800	12.21719	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.27500	1.21200	4.94118	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	7.14900	7.21300	0.89523	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.15000	6.21400	1.04065	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
10/03/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	5.15000	5.21400	1.24272	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.15200	4.21600	1.54143	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.06200	0.05900	4.83871	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.71100	1.77200	3.56517	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.16200	0.15200	6.17284	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.81100	0.86500	6.65845	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.53400	0.49300	7.67790	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.18300	0.20600	12.56831	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.37100	1.30800	4.59519	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.06500	0.06100	6.15385	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.66400	1.72400	3.60577	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.17100	0.16000	6.43275	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.77000	0.82300	6.88312	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.42000	1.35600	4.50704	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	6.94900	7.01300	0.92100	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	5.95000	6.01400	1.07563	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	4.95000	5.01400	1.29293	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	3.95200	4.01600	1.61943	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.07400	0.07000	5.40541	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.52300	1.58300	3.93959	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.20200	0.18900	6.43564	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.65100	0.70200	7.83410	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.67000	0.62400	6.86567	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.11900	0.13700	15.12605	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.56600	1.50200	4.08685	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.47500	2.53600	2.46465	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.70000	6.76300	0.94030	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.70000	5.76400	1.12281	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.70100	4.76500	1.36141	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.70400	3.76700	1.70086	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.03900	0.03500	10.25641	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
10/03/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.18800	2.24800	2.74223	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.45000	6.51400	0.99225	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.45000	5.51400	1.17431	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.45100	4.51500	1.43788	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.45600	3.51900	1.82292	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.99800	2.05800	3.00300	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.25000	6.31400	1.02400	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.32100	0.29900	6.85358	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.37000	0.41200	11.35135	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.99200	0.93700	5.54435	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.04100	0.05000	21.95122	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.95900	1.89500	3.26697	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.10000	6.16400	1.04918	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	5.10000	5.16400	1.25490	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	8,032
10/03/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	3.11000	3.17300	2.02572	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.30300	0.28200	6.93069	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.40200	0.44500	10.69652	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.94900	0.89500	5.69020	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.04800	0.05800	20.83333	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	5.20000	5.26400	1.23077	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.20200	4.26500	1.49929	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	3.20800	3.27100	1.96384	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.23500	2.29600	2.72931	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.09300	0.08700	6.45161	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	1.29200	1.35000	4.48916	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.27000	0.25100	7.03704	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.46900	0.51400	9.59488	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.86500	0.81200	6.12717	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.06400	0.07500	17.18750	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.81100	1.74700	3.53396	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.01000	0.01000	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
10/03/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.59900	8.66300	0.74427	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	7.09900	7.16300	0.90154	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.60000	5.66400	1.14286	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.10200	4.16600	1.56021	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.62000	2.68200	2.36641	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.10200	0.09600	5.88235	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	1.20100	1.25900	4.82931	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.56600	0.52400	7.42049	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.16500	0.18700	13.33333	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.91000	1.84600	3.35079	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.40200	3.33700	1.91064	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.71800	2.78000	2.28109	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.84900	8.91300	0.72325	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	7.34900	7.41300	0.87087	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.85000	5.91400	1.09402	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	4.35100	4.41500	1.47093	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.86400	2.92700	2.19972	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.08000	0.07600	5.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.42900	1.48900	4.19874	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.41600	0.38100	8.41346	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.26500	0.29400	10.94340	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	1.66400	1.60000	3.84615	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.15200	3.08800	2.03046	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	9.29900	9.36300	0.68825	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.79900	7.86300	0.82062	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.30000	6.36400	1.01587	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00200	0.00200	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
10/03/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.80100	4.86500	1.33306	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	3.30700	3.37000	1.90505	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.85400	1.91500	3.29018	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.24000	0.22400	6.66667	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.53900	0.58700	8.90538	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.22600	1.16400	5.05710	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.70400	2.63900	2.40385	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	6.99900	7.06300	0.91442	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.00000	6.06400	1.06667	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	5.00000	5.06400	1.28000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.00200	4.06600	1.59920	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	3.01100	3.07400	2.09233	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.52300	2.58500	2.45739	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.04600	2.10600	2.93255	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.56900	1.63000	3.88783	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.11300	0.10600	6.19469	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	1.11200	1.16900	5.12590	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.81500	2.87700	2.20249	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	7.04900	7.11300	0.90793	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.05000	6.11400	1.05785	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	5.05000	5.11400	1.26733	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.05200	4.11600	1.57947	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.57200	2.63300	2.37170	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.09300	2.15300	2.86670	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.06700	0.06400	4.47761	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.61600	1.67700	3.77475	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
10/03/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.10700	0.10100	5.60748	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	1.15600	1.21400	5.01730	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.66900	2.73100	2.32297	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	11,194
10/03/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.20000	6.26400	1.03226	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	11,194
10/03/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.14000	2.20000	2.80374	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	3.06000	3.12300	2.05882	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.49900	9.56300	0.67376	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.49900	7.56300	0.85345	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.50000	5.56400	1.16364	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.50500	3.56900	1.82596	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.50400	2.44000	2.55591	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.39900	9.46300	0.68092	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.39900	7.46300	0.86498	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.40000	5.46400	1.18519	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.40600	3.46900	1.84968	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.60400	2.54000	2.45776	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.44900	9.51300	0.67732	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.44900	7.51300	0.85918	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.55400	2.49000	2.50587	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.69900	9.76300	0.65986	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.69900	7.76300	0.83128	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.30600	2.24200	2.77537	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.79900	9.86300	0.65313	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/03/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.80000	5.86400	1.10345	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.80300	3.86700	1.68288	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.20700	2.14200	2.94517	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.74900	9.81300	0.65648	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.74900	7.81300	0.82591	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.25600	2.19200	2.83688	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.84900	9.91300	0.64981	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.84900	7.91300	0.81539	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.85300	3.91600	1.63509	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.15700	2.09300	2.96708	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	9.99900	10.06300	0.64006	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	7.99900	8.06300	0.80010	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	2.00900	1.94500	3.18566	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	10.04900	10.11300	0.63688	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.04900	8.11300	0.79513	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	9.94900	10.01300	0.64328	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	7.94900	8.01300	0.80513	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	2.05800	1.99400	3.10982	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	9.24900	9.31300	0.69197	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	3.25800	3.32100	1.93370	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.75300	2.68900	2.32474	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	2.10700	2.04300	3.03749	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.10200	3.03800	2.06319	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/03/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.25200	3.18800	1.96802	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	3.05300	2.98800	2.12905	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.54900	9.61300	0.67023	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.54900	7.61300	0.84779	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.55000	5.61400	1.15315	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.55500	3.61800	1.77215	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.45500	2.39000	2.64766	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	9.34900	9.41300	0.68457	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.35700	3.42000	1.87668	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	2.65400	2.58900	2.44913	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.95300	2.88800	2.20115	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	9.09900	9.16300	0.70337	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.90300	2.83900	2.20462	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.59900	9.66300	0.66674	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.59900	7.66300	0.84222	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.60400	3.66800	1.77580	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.40500	2.34100	2.66112	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	10.19900	10.26300	0.62751	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.19900	8.26300	0.78058	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.64900	9.71300	0.66328	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.64900	7.71300	0.83671	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.65000	5.71400	1.13274	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	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
10/03/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.65400	3.71700	1.72414	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.35500	2.29100	2.71762	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.89900	9.96300	0.64653	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.89900	7.96300	0.81023	0.00000	0.0000	0
10/03/2010	£ / R 2010/09/13			Foreign Exchange Future	11.48740	11.42240	0.56584	11.48000	11.4300	2,690
10/03/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.21500	0.22300	3.72093	0.00000	0.0000	0
10/03/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	1.45800	1.53100	5.00686	0.00000	0.0000	0
10/03/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.20500	0.21300	3.90244	0.00000	0.0000	0
10/03/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	1.49800	1.57100	4.87316	0.00000	0.0000	0
10/03/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.22500	0.20800	7.55556	0.00000	0.0000	0
10/03/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	1.41800	1.46600	3.38505	0.00000	0.0000	0
10/03/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08260	0.08160	1.21065	0.00000	0.0000	1,364
10/03/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00274	0.00179	34.67153	0.00000	0.0000	0
10/03/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00014	0.00019	35.71429	0.00000	0.0000	0
10/03/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00003	0.00001	66.66667	0.00000	0.0000	0
10/03/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00743	0.00841	13.18977	0.00000	0.0000	0
10/03/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01260	0.01160	7.93651	0.00000	0.0000	0
10/03/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08400	0.08300	1.19048	0.00000	0.0000	0
10/03/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00589	0.00505	14.26146	0.00000	0.0000	0
10/03/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00189	0.00205	8.46561	0.00000	0.0000	0
10/03/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00209	0.00177	15.31100	0.00000	0.0000	0
10/03/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00809	0.00877	8.40544	0.00000	0.0000	0
10/03/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01412	0.01312	7.08215	0.00000	0.0000	0
10/03/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00012	0.00012	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15			Foreign Exchange Future	10.06860	10.08030	0.11620	10.09000	10.0820	19,511
10/03/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	9.58100	9.57000	0.11481	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	7.58100	7.57000	0.14510	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	5.58100	5.57000	0.19710	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	3.58100	3.57000	0.30718	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	1.58100	1.57000	0.69576	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.58100	0.57000	1.89329	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.42000	0.43000	2.38095	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	1.41900	1.43000	0.77519	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.65	P	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
10/03/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	2.41900	2.43000	0.45473	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.83100	9.82000	0.11189	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.83100	7.82000	0.14047	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.93100	9.92000	0.11076	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.93100	7.92000	0.13870	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	9.68100	9.67000	0.11362	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	7.68100	7.67000	0.14321	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	13,636
10/03/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	2.53100	2.52000	0.43461	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	9.48100	9.47000	0.11602	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	7.48100	7.47000	0.14704	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	5.48100	5.47000	0.20069	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	3.48100	3.47000	0.31600	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	1.48100	1.47000	0.74274	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.48200	0.47000	2.48963	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.51900	0.53000	2.11946	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	1.51900	1.53000	0.72416	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	2.51900	2.53000	0.43668	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	9.33100	9.32000	0.11789	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	7.33100	7.32000	0.15005	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	5.33100	5.32000	0.20634	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	3.33100	3.32000	0.33023	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	1.33100	1.32000	0.82645	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	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
10/03/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.33400	0.32200	3.59281	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.66900	0.68000	1.64425	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	1.66900	1.68000	0.65908	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	2.66900	2.68000	0.41214	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	9.38100	9.37000	0.11726	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	7.38100	7.37000	0.14903	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	5.38100	5.37000	0.20442	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	3.38100	3.37000	0.32535	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	1.38100	1.37000	0.79652	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.38300	0.37100	3.13316	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.61900	0.63000	1.77706	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	1.61900	1.63000	0.67943	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	2.61900	2.63000	0.42001	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.73100	9.72000	0.11304	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.73100	7.72000	0.14228	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.98100	9.97000	0.11021	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.98100	7.97000	0.13783	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	10.03100	10.02000	0.10966	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	8.03100	8.02000	0.13697	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.88100	9.87000	0.11132	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.88100	7.87000	0.13958	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.78100	9.77000	0.11246	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.78100	7.77000	0.14137	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
10/03/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	9.63100	9.62000	0.11421	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	7.63100	7.62000	0.14415	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	9.53100	9.52000	0.11541	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	7.53100	7.52000	0.14606	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	5.53100	5.52000	0.19888	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	3.53100	3.52000	0.31153	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	1.53100	1.52000	0.71848	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.53100	0.52000	2.07156	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.46900	0.48000	2.34542	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	1.46900	1.48000	0.74881	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	2.46900	2.48000	0.44552	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	9.43100	9.42000	0.11664	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	7.43100	7.42000	0.14803	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	9.28100	9.27000	0.11852	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	7.28100	7.27000	0.15108	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	5.28100	5.27000	0.20829	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	4.28100	4.27000	0.25695	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	3.28100	3.27000	0.33526	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	2.28100	2.27000	0.48224	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	1.28100	1.27000	0.85870	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.28500	0.27300	4.21053	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.71900	0.73000	1.52990	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	1.71900	1.73000	0.63991	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
10/03/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	2.71900	2.73000	0.40456	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	5.43100	5.42000	0.20254	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	4.43100	4.42000	0.24825	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	3.43100	3.42000	0.32061	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	2.43100	2.42000	0.45249	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10
10/03/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	1.43100	1.42000	0.76869	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.43200	0.42100	2.54630	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.56900	0.58000	1.93322	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	1.56900	1.58000	0.70108	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	2.56900	2.58000	0.42818	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	5.63100	5.62000	0.19535	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	4.63100	4.62000	0.23753	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	3.63100	3.62000	0.30295	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	2.63100	2.62000	0.41809	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	1.63100	1.62000	0.67443	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.63100	0.62000	1.74326	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.37000	0.38100	2.97297	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	1.36900	1.38000	0.80351	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	2.36900	2.38000	0.46433	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	5.68100	5.67000	0.19363	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	4.68100	4.67000	0.23499	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	3.68100	3.67000	0.29883	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
10/03/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	2.68100	2.67000	0.41029	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	1.68100	1.67000	0.65437	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.68100	0.67000	1.61527	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.32100	0.33100	3.11526	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	1.31900	1.33000	0.83397	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	2.31900	2.33000	0.47434	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.88100	5.87000	0.18704	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.88100	4.87000	0.22536	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.88100	3.87000	0.28343	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.88100	2.87000	0.38181	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.88100	1.87000	0.58480	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.88100	0.87000	1.24858	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.13800	0.14100	2.17391	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.01900	0.01100	42.10526	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.11900	1.13000	0.98302	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.11900	2.13000	0.51911	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.93100	5.92000	0.18547	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.93100	4.92000	0.22308	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.93100	3.92000	0.27983	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.93100	2.92000	0.37530	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.93100	1.92000	0.56965	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	13,651
10/03/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.93100	0.92000	1.18153	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.09900	0.10100	2.02020	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.06900	1.08000	1.02900	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
10/03/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.06900	2.08000	0.53166	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.78100	5.77000	0.19028	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.78100	4.77000	0.23008	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.78100	3.77000	0.29093	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.78100	2.77000	0.39554	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.78100	1.77000	0.61763	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.78100	0.77000	1.40845	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.22600	0.23300	3.09735	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.21900	1.23000	0.90238	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.21900	2.23000	0.49572	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.73100	5.72000	0.19194	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.73100	4.72000	0.23251	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.73100	3.72000	0.29483	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.73100	2.72000	0.40278	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.73100	1.72000	0.63547	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.73100	0.72000	1.50479	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.27300	0.28200	3.29670	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	1.26900	1.28000	0.86682	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	2.26900	2.28000	0.48480	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.83100	5.82000	0.18865	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.83100	4.82000	0.22770	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.83100	3.82000	0.28713	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
10/03/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.83100	2.82000	0.38856	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.83100	1.82000	0.60076	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.83100	0.82000	1.32371	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.18000	0.18600	3.33333	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.16900	1.18000	0.94098	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.16900	2.18000	0.50715	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	6.08100	6.07000	0.18089	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	5.08100	5.07000	0.21649	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	4.08100	4.07000	0.26954	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	3.08100	3.07000	0.35703	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	2.08100	2.07000	0.52859	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	1.08100	1.07000	1.01758	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.10900	0.09600	11.92661	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.91900	0.93000	1.19695	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	1.91900	1.93000	0.57322	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.98100	5.97000	0.18392	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.98100	4.97000	0.22084	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.98100	3.97000	0.27631	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.98100	2.97000	0.36900	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.98100	1.97000	0.55528	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.98100	0.97000	1.12130	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.06500	0.06600	1.53846	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.04600	0.03600	21.73913	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.01900	1.03000	1.07949	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
10/03/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.01900	2.03000	0.54482	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	6.03100	6.02000	0.18239	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	5.03100	5.02000	0.21864	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	4.03100	4.02000	0.27289	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	3.03100	3.02000	0.36292	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	1.03100	1.02000	1.06693	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.07500	0.06200	17.33333	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.96900	0.98000	1.13519	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	1.96900	1.98000	0.55866	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	6.13100	6.12000	0.17942	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	5.13100	5.12000	0.21438	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	4.13100	4.12000	0.26628	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	3.13100	3.12000	0.35133	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	2.13100	2.12000	0.51619	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	1.13100	1.12000	0.97259	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.14900	0.13600	8.72483	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.86900	0.88000	1.26582	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	1.86900	1.88000	0.58855	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	6.18100	6.17000	0.17796	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	5.18100	5.17000	0.21231	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	4.18100	4.17000	0.26309	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	3.18100	3.17000	0.34580	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
10/03/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	2.18100	2.17000	0.50436	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,700
10/03/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	1.18100	1.17000	0.93141	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.19200	0.17900	6.77083	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.81900	0.83000	1.34310	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	1.81900	1.83000	0.60473	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	2.03100	2.02000	0.54161	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	9.08100	9.07000	0.12113	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	7.08100	7.07000	0.15535	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	2.91900	2.93000	0.37684	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	9.23100	9.22000	0.11916	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	7.23100	7.22000	0.15212	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	5.23100	5.22000	0.21028	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	3.23100	3.22000	0.34045	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	1.23100	1.22000	0.89358	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.23800	0.22600	5.04202	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.76900	0.78000	1.43043	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	1.76900	1.78000	0.62182	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	2.76900	2.78000	0.39726	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	9.18100	9.17000	0.11981	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	7.18100	7.17000	0.15318	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	2.81900	2.83000	0.39021	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	9.03100	9.02000	0.12180	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.10	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
10/03/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	7.03100	7.02000	0.15645	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	2.96900	2.98000	0.37050	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	9.13100	9.12000	0.12047	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	7.13100	7.12000	0.15426	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	2.86900	2.88000	0.38341	0.00000	0.0000	0
10/03/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14			Foreign Exchange Future	10.24200	10.25290	0.10642	10.27950	10.2795	16,136
10/03/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.88200	1.87200	0.53135	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.68800	1.67800	0.59242	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.78500	1.77500	0.56022	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	9.05800	9.04700	0.12144	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	7.05800	7.04700	0.15585	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	5.05800	5.04700	0.21748	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	3.06200	3.05100	0.35924	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.06200	0.06400	3.22581	0.00000	0.0000	25
10/03/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	1.12000	1.11100	0.80357	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.25700	0.26500	3.11284	0.00000	0.0000	20
10/03/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.31500	0.31200	0.95238	0.00000	0.0000	271
10/03/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.96000	0.97100	1.14583	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	1.94500	1.95500	0.51414	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	2.94200	2.95300	0.37390	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	9.35800	9.34700	0.11755	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	7.35800	7.34700	0.14950	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	5.35800	5.34700	0.20530	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	3.36000	3.35000	0.29762	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.04300	0.04400	2.32558	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.40100	1.39100	0.71378	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.16500	0.17100	3.63636	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
10/03/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.52300	0.51800	0.95602	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.69700	0.70800	1.57819	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	1.64600	1.65700	0.66829	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	2.64300	2.65300	0.37836	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.45800	9.44700	0.11630	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.45800	7.44700	0.14749	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.45800	5.44700	0.20154	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.46000	3.44900	0.31792	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.49600	1.48600	0.66845	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.14300	0.14700	2.79720	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.60100	0.59400	1.16473	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.61800	0.62800	1.61812	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.07600	0.07500	1.31579	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.54700	1.55800	0.71105	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.54300	2.55400	0.43256	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	9.10800	9.09700	0.12077	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	7.10800	7.09700	0.15476	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	5.10800	5.09700	0.21535	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	3.11200	3.10100	0.35347	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.05800	0.06000	3.44828	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	1.16600	1.15700	0.77187	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.23900	0.24600	2.92887	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.34700	0.34300	1.15274	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.91400	0.92500	1.20350	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	1.89500	1.90600	0.58047	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	2.89200	2.90300	0.38036	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	9.15800	9.14700	0.12011	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
10/03/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	7.15800	7.14700	0.15367	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	5.15800	5.14700	0.21326	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	3.16100	3.15000	0.34799	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.05500	0.05600	1.81818	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	1.21300	1.20300	0.82440	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.22200	0.22900	3.15315	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.38000	0.37600	1.05263	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.86900	0.88000	1.26582	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	1.84500	1.85600	0.59621	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	2.84200	2.85300	0.38705	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	9.30800	9.29700	0.11818	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	7.30800	7.29700	0.15052	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	5.30800	5.29700	0.20723	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	3.31100	3.30000	0.33223	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.04500	0.04700	4.44444	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	1.35300	1.34400	0.66519	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.17800	0.18400	3.37079	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.48600	0.48100	1.02881	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.73800	0.74900	1.49051	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.04600	0.04600	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	1.69600	1.70700	0.64858	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	2.69200	2.70300	0.40862	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	9.20800	9.19700	0.11946	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	7.20800	7.19700	0.15261	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	5.20800	5.19700	0.21121	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	3.21100	3.20000	0.34257	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.05100	0.05300	3.92157	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	1.25900	1.25000	0.71485	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.20600	0.21300	3.39806	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
10/03/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.41400	0.41000	0.96618	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.82400	0.83500	1.33495	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	1.79500	1.80600	0.61281	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	2.79200	2.80300	0.39398	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	9.25800	9.24700	0.11882	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	7.25800	7.24700	0.15156	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	5.25800	5.24700	0.20921	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	3.26100	3.25000	0.33732	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.04800	0.05000	4.16667	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	1.30600	1.29700	0.68913	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.19100	0.19800	3.66492	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.44900	0.44500	0.89087	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.78100	0.79200	1.40845	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	1.74600	1.75700	0.63001	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	2.74200	2.75300	0.40117	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.60800	9.59700	0.11449	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.60800	7.59700	0.14458	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.60800	5.59700	0.19615	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.61000	3.59900	0.30471	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.64000	1.63000	0.60976	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.11500	0.11900	3.47826	0.00000	0.0000	29
10/03/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.72300	0.71600	0.96819	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.50800	0.51800	1.96850	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.11600	0.11500	0.86207	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.39900	1.41000	0.78628	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.39300	2.40400	0.45967	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.55800	9.54700	0.11509	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
10/03/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.55800	7.54700	0.14554	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.55800	5.54700	0.19791	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.56000	3.54900	0.30899	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.59200	1.58200	0.62814	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.12300	0.12800	4.06504	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.68100	0.67500	0.88106	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.54300	0.55300	1.84162	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.10100	0.10000	0.99010	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.44800	1.45900	0.75967	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.44300	2.45400	0.45027	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.65800	9.64700	0.11390	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.65800	7.64700	0.14364	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.65800	5.64700	0.19441	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.66000	3.64900	0.30055	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.10700	0.11100	3.73832	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.76500	0.75800	0.91503	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.47400	0.48400	2.10970	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.13200	0.13100	0.75758	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.34900	1.36000	0.81542	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.34300	2.35400	0.46948	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.70800	9.69700	0.11331	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.70800	7.69700	0.14271	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.70800	5.69700	0.19271	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.70900	3.69800	0.29658	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.73700	1.72600	0.63328	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.10000	0.10300	3.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.80800	0.80000	0.99010	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.44100	0.45100	2.26757	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
10/03/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.14900	0.14800	0.67114	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.30000	1.31100	0.84615	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.29300	2.30400	0.47972	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.50800	9.49700	0.11569	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.50800	7.49700	0.14651	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.50800	5.49700	0.19971	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.51000	3.49900	0.31339	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.54400	1.53400	0.64767	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.13300	0.13700	3.00752	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.64100	0.63400	1.09204	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.58000	0.59000	1.72414	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.49700	1.50900	0.80160	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.49300	2.50400	0.44124	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.75800	9.74700	0.11273	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.75800	7.74700	0.14179	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.75800	5.74700	0.19104	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.75900	3.74800	0.29263	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.09300	0.09600	3.22581	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.85100	0.84300	0.94007	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.41000	0.42000	2.43902	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.16800	0.16700	0.59524	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.25100	1.26200	0.87930	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.24300	2.25400	0.49041	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.90800	9.89700	0.11102	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.90800	7.89700	0.13910	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.90800	5.89700	0.18619	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
10/03/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.90900	3.89800	0.28140	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.93100	1.92100	0.51787	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.07600	0.07800	2.63158	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.98400	0.97500	0.91463	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.32600	0.33500	2.76074	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.23400	0.23200	0.85470	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.10400	1.11500	0.99638	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.09400	2.10500	0.52531	0.00000	0.0000	0
10/03/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/09/13			Foreign Exchange Future	10.41330	10.42450	0.10755	0.00000	0.0000	1,158
10/03/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.15500	0.16300	5.16129	0.00000	0.0000	0
10/03/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.40700	1.40300	0.28429	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13			Foreign Exchange Future	10.58360	10.59430	0.10110	0.00000	0.0000	180
10/03/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.61700	9.60700	0.10398	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.62200	7.61200	0.13120	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.65200	5.64300	0.15924	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.08300	0.08500	2.40964	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.69900	3.69100	0.21627	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.21100	0.21600	2.36967	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.82700	1.82200	0.27367	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.37200	0.38100	2.41935	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.98800	0.98700	0.10121	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.74100	0.75300	1.61943	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.35700	0.35900	0.56022	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.45700	1.46900	0.82361	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.07300	0.07500	2.73973	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.40000	2.41100	0.45833	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.22800	0.23300	2.19298	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.69400	1.68900	0.29516	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.66700	9.65700	0.10344	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.67100	7.66200	0.11732	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.70100	5.69300	0.14033	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.08200	0.08400	2.43902	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.74800	3.74000	0.21345	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.20600	0.21000	1.94175	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
10/03/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.87200	1.86600	0.32051	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.36100	0.36900	2.21607	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.02700	1.02500	0.19474	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.71400	0.72600	1.68067	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.38000	0.38200	0.52632	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.41300	1.42500	0.84926	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07900	0.08100	2.53165	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.35100	2.36200	0.46789	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.36700	10.35700	0.09646	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.36900	8.35900	0.11949	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.38800	6.37900	0.14089	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.06100	0.06300	3.27869	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.42700	4.41900	0.18071	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.14500	0.14800	2.06897	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.51100	2.50400	0.27877	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.24000	0.24600	2.50000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.60600	1.60200	0.24907	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.43700	0.44600	2.05950	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.80300	0.80200	0.12453	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.88500	0.89700	1.35593	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.25100	0.25300	0.79681	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.68100	1.69200	0.65437	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.26700	10.25700	0.09740	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.26900	8.25900	0.12093	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.29100	6.28100	0.15896	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.06400	0.06600	3.12500	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.33000	4.32200	0.18476	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.15300	0.15600	1.96078	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.41900	2.41200	0.28938	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.25400	0.26000	2.36220	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.52000	1.51600	0.26316	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.46700	0.47700	2.14133	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.73300	0.73300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.94800	0.96100	1.37131	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.21400	0.21700	1.40187	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.77300	1.78400	0.62042	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03900	0.04000	2.56410	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
10/03/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.41700	9.40700	0.10619	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.42300	7.41400	0.12124	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.45500	5.44600	0.16499	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.09000	0.09200	2.22222	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.50600	3.49800	0.22818	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.23400	0.23900	2.13675	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.65000	1.64500	0.30303	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.42300	0.43200	2.12766	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.83900	0.83800	0.11919	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.85400	0.86700	1.52225	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.27000	0.27300	1.11111	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.63500	1.64700	0.73394	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05100	0.05300	3.92157	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.59800	2.60900	0.42340	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.51700	9.50700	0.10508	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.52300	7.51300	0.13293	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.55400	5.54500	0.16205	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.08700	0.08900	2.29885	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.60300	3.59500	0.22204	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.22200	0.22700	2.25225	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.73800	1.73300	0.28769	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.39700	0.40500	2.01511	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.91300	0.91100	0.21906	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.79600	0.80800	1.50754	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.31200	0.31400	0.64103	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.54500	1.55700	0.77670	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.06100	0.06300	3.27869	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.49900	2.51000	0.44018	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.81700	9.80700	0.10186	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.82100	7.81100	0.12786	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.84900	5.84100	0.13678	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.07700	0.07900	2.59740	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.89300	3.88500	0.20550	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.19100	0.19500	2.09424	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
10/03/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.00700	2.00100	0.29895	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.32900	0.33700	2.43161	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.14500	1.14300	0.17467	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.64000	0.65200	1.87500	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.45600	0.45800	0.43860	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.28500	1.29800	1.01167	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.10100	0.10400	2.97030	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.20300	2.21400	0.49932	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.96700	9.95700	0.10033	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.97000	7.96000	0.12547	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.99800	5.98900	0.15005	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.07300	0.07500	2.73973	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.03900	4.03100	0.19807	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.17800	0.18200	2.24719	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.14400	2.13800	0.27985	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.30100	0.30800	2.32558	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.26700	1.26400	0.23678	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.57300	0.58400	1.91972	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.53900	0.54000	0.18553	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.16200	1.17500	1.11876	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.12800	0.13100	2.34375	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.05600	2.06700	0.53502	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.26700	9.25700	0.10791	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.27500	7.26500	0.13746	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.04100	0.04300	4.87805	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.30700	5.29900	0.15074	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.09600	0.09800	2.08333	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.36200	3.35400	0.23795	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.74600	2.75700	0.40058	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.31700	9.30700	0.10733	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.32400	7.31500	0.12288	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.35700	5.34800	0.16800	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.09400	0.09600	2.12766	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.41000	3.40200	0.23460	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
10/03/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.24700	0.25300	2.42915	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.56300	1.55900	0.25592	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.45200	0.46100	1.99115	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.76800	0.76700	0.13021	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.91600	0.92900	1.41921	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.23200	0.23500	1.29310	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.72600	1.73800	0.69525	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04200	0.04400	4.76190	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.69700	2.70700	0.37078	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.36700	9.35700	0.10676	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.37400	7.36400	0.13561	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.40600	5.39700	0.16648	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.09200	0.09400	2.17391	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.45800	3.45000	0.23135	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.64700	2.65800	0.41556	0.00000	0.0000	0
10/03/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15			Foreign Exchange Future	6.75020	6.78010	0.44295	6.79650	6.7965	11,792
10/03/2010	AU\$ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.80	P	Foreign Exchange Future	8.05000	8.02000	0.37267	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.80	P	Foreign Exchange Future	6.05000	6.02000	0.49587	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	4.05000	4.02000	0.74074	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	2.05000	2.02000	1.46341	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	0.95000	0.98000	3.15789	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	1.95000	1.98000	1.53846	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	2.95000	2.98000	1.01695	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.80	C	Foreign Exchange Future	3.95000	3.98000	0.75949	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.90	P	Foreign Exchange Future	8.15000	8.12000	0.36810	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	6.15000	6.12000	0.48780	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	4.15000	4.12000	0.72289	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	2.15000	2.12000	1.39535	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
10/03/2010	AU\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	0.85000	0.88000	3.52941	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	1.85000	1.88000	1.62162	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	2.85000	2.88000	1.05263	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.90	C	Foreign Exchange Future	3.85000	3.88000	0.77922	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.95	P	Foreign Exchange Future	8.20000	8.17000	0.36585	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	6.20000	6.17000	0.48387	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	4.20000	4.17000	0.71429	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	2.20000	2.17000	1.36364	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	0.80000	0.83000	3.75000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	1.80000	1.83000	1.66667	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.80000	2.83000	1.07143	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.80000	3.83000	0.78947	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	8.10000	8.07000	0.37037	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	6.10000	6.07000	0.49180	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	4.10000	4.07000	0.73171	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	2.10000	2.07000	1.42857	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	0.90000	0.93000	3.33333	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	1.90000	1.93000	1.57895	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	2.90000	2.93000	1.03448	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	3.90000	3.93000	0.76923	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	8.00000	7.97000	0.37500	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	6.00000	5.97000	0.50000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.75	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
10/03/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	4.00000	3.97000	0.75000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	2.00000	1.97000	1.50000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.00000	1.03000	3.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.00000	2.03000	1.50000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.00000	3.03000	1.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	4.00000	4.03000	0.75000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.70000	7.67000	0.38961	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.70000	5.67000	0.52632	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.70000	3.67000	0.81081	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.70000	1.67000	1.76471	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.30000	1.33000	2.30769	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.30000	2.33000	1.30435	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.30000	3.33000	0.90909	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.30000	4.33000	0.69767	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.90000	7.87000	0.37975	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.90000	5.87000	0.50847	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.90000	3.87000	0.76923	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.90000	1.87000	1.57895	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.10000	1.13000	2.72727	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.10000	2.13000	1.42857	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.10000	3.13000	0.96774	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.10000	4.13000	0.73171	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.95000	7.92000	0.37736	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
10/03/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.95000	5.92000	0.50420	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.95000	3.92000	0.75949	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.95000	1.92000	1.53846	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.05000	1.08000	2.85714	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.05000	2.08000	1.46341	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.05000	3.08000	0.98361	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.05000	4.08000	0.74074	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.85000	7.82000	0.38217	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.85000	5.82000	0.51282	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.85000	3.82000	0.77922	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.85000	1.82000	1.62162	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.15000	1.18000	2.60870	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.15000	2.18000	1.39535	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.15000	3.18000	0.95238	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.15000	4.18000	0.72289	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.80000	7.77000	0.38462	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.80000	5.77000	0.51724	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.80000	3.77000	0.78947	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.80000	1.77000	1.66667	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.20000	1.23000	2.50000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.20000	2.23000	1.36364	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.20000	3.23000	0.93750	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.20000	4.23000	0.71429	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
10/03/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.75000	7.72000	0.38710	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.75000	5.72000	0.52174	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.75000	3.72000	0.80000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.75000	1.72000	1.71429	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.25000	1.28000	2.40000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.25000	2.28000	1.33333	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.25000	3.28000	0.92308	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.25000	4.28000	0.70588	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.65000	7.62000	0.39216	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.65000	5.62000	0.53097	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.65000	3.62000	0.82192	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.65000	1.62000	1.81818	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.35000	1.38000	2.22222	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.35000	2.38000	1.27660	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.35000	3.38000	0.89552	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.35000	4.38000	0.68966	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.65000	0.68000	4.61538	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.75000	0.78000	4.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.70000	0.73000	4.28571	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.20200	0.17200	14.85149	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.11000	0.08200	25.45455	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.03700	0.05000	35.13514	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.03700	0.02000	45.94595	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
10/03/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.20200	0.23000	13.86139	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.30100	0.33000	9.63455	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.40000	0.43000	7.50000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.50000	0.53000	6.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.60000	0.63000	5.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.55000	0.58000	5.45455	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.35000	0.32000	8.57143	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.25100	0.22100	11.95219	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.15500	0.12600	18.70968	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.07000	0.04600	34.28571	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.07000	0.08800	25.71429	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.02000	0.00800	60.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.15500	0.18100	16.77419	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.25100	0.28000	11.55378	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.35000	0.38000	8.57143	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.45000	0.48000	6.66667	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.11000	0.13300	20.90909	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.01000	0.00300	70.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.35000	8.32000	0.35928	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.35000	6.32000	0.47244	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.35000	4.32000	0.68966	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.35000	2.32000	1.27660	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.65000	1.68000	1.81818	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.65000	2.68000	1.13208	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.65000	3.68000	0.82192	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
10/03/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.30000	8.27000	0.36145	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.30000	6.27000	0.47619	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.30000	4.27000	0.69767	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.30000	2.27000	1.30435	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.30100	0.27000	10.29900	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.70000	1.73000	1.76471	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.70000	2.73000	1.11111	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.70000	3.73000	0.81081	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.25000	8.22000	0.36364	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.25000	6.22000	0.48000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.25000	4.22000	0.70588	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.25000	2.22000	1.33333	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.75000	1.78000	1.71429	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.75000	2.78000	1.09091	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.75000	3.78000	0.80000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.40000	8.37000	0.35714	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.40000	6.37000	0.46875	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.40000	4.37000	0.68182	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.40000	2.37000	1.25000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.40000	0.37000	7.50000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.60000	1.63000	1.87500	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.60000	2.63000	1.15385	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.15	P	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
10/03/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.60000	3.63000	0.83333	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.50000	8.47000	0.35294	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.50000	6.47000	0.46154	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.50000	4.47000	0.66667	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.50000	2.47000	1.20000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.50000	0.47000	6.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.50000	1.53000	2.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.50000	2.53000	1.20000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.50000	3.53000	0.85714	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.79880	6.82740	0.42066	13.59300	6.8265	946
10/03/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.80100	7.77300	0.35893	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.80100	5.77300	0.48268	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.80100	3.77300	0.73665	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.80500	1.77600	1.60665	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.31200	0.32200	3.20513	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.11300	0.09500	15.92920	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.20200	1.23000	2.32945	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.19900	2.22700	1.27331	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.19900	3.22700	0.87527	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.19900	4.22700	0.66683	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.75100	7.72300	0.36124	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.75100	5.72300	0.48687	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.75100	3.72300	0.74647	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.75500	1.72700	1.59544	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
10/03/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.34600	0.35800	3.46821	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.09700	0.08100	16.49485	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.25200	1.28000	2.23642	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.24900	2.27700	1.24500	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.24900	3.27700	0.86180	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.24900	4.27700	0.65898	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.70100	7.67300	0.36359	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.70100	5.67300	0.49114	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.70100	3.67300	0.75655	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.70500	1.67700	1.64223	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.38200	0.39600	3.66492	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.08300	0.06900	16.86747	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.30100	1.32900	2.15219	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.29900	2.32700	1.21792	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.29900	3.32700	0.84874	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.29900	4.32700	0.65131	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.24900	0.25400	2.00803	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.15000	0.12700	15.33333	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.05100	8.02300	0.34778	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.05100	6.02300	0.46273	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.05100	4.02300	0.69119	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.05300	2.02500	1.36386	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.17200	0.17300	0.58140	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.22300	0.19600	12.10762	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.95600	0.98300	2.82427	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.94900	1.97800	1.48794	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.94900	2.97700	0.94947	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
10/03/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.94900	3.97700	0.70904	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.95100	7.92300	0.35216	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.95100	5.92300	0.47051	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.95100	3.92300	0.70868	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.95400	1.92600	1.43296	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.22000	0.22300	1.36364	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.17100	0.14600	14.61988	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.05400	1.08100	2.56167	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.04900	2.07800	1.41532	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.04900	3.07700	0.91833	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.04900	4.07700	0.69153	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.10100	8.07300	0.34564	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.10100	6.07300	0.45894	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.10100	4.07300	0.68276	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.10300	2.07500	1.33143	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.15400	0.15300	0.64935	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.25500	0.22600	11.37255	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.90700	0.93400	2.97685	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.89900	1.92800	1.52712	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.89900	2.92700	0.96585	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.89900	3.92700	0.71813	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	8.00100	7.97300	0.34996	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	6.00100	5.97300	0.46659	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	4.00100	3.97300	0.69983	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
10/03/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	2.00400	1.97500	1.44711	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.19300	0.19400	0.51813	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.19400	0.16700	13.91753	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.00400	1.03200	2.78884	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	1.99900	2.02800	1.45073	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	2.99900	3.02700	0.93364	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	3.99900	4.02700	0.70018	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.85100	7.82300	0.35664	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.85100	5.82300	0.47855	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.85100	3.82300	0.72708	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.85400	1.82600	1.51025	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.27900	0.28700	2.86738	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.13000	0.11000	15.38462	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.15200	1.18000	2.43056	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.14900	2.17700	1.30293	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.14900	3.17700	0.88917	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.14900	4.17700	0.67486	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.35100	8.32300	0.33529	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.35100	6.32300	0.44088	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.35100	4.32300	0.64353	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.35300	2.32400	1.23247	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.08500	0.08200	3.52941	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.43600	0.40500	7.11009	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.67300	0.69700	3.56612	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.65000	1.67800	1.69697	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.64900	2.67700	1.05700	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
10/03/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.64900	3.67700	0.76733	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.30100	8.27300	0.33731	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.30100	6.27300	0.44437	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.30100	4.27300	0.65101	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.30300	2.27400	1.25923	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.09600	0.09400	2.08333	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.39700	0.36700	7.55668	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.71900	0.74400	3.47705	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.70000	1.72800	1.64706	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.69900	2.72700	1.03742	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.69900	3.72700	0.75696	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.20100	8.17300	0.34142	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.20100	6.17300	0.45154	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.20100	4.17300	0.66651	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.20300	2.17500	1.27099	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.12200	0.12000	1.63934	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.32300	0.29300	9.28793	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.81200	0.83800	3.20197	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.79900	1.82800	1.61201	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.79900	2.82700	1.00036	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.79900	3.82700	0.73704	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.15100	8.12300	0.34352	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.15100	6.12300	0.45521	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.15100	4.12300	0.67454	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
10/03/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.15300	2.12500	1.30051	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.13700	0.13600	0.72993	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.28800	0.25900	10.06944	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.85900	0.88600	3.14319	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.84900	1.87800	1.56842	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.84900	2.87700	0.98280	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.84900	3.87700	0.72746	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.40100	8.37300	0.33329	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.40100	6.37300	0.43743	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.40100	4.37300	0.63622	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.40200	2.37400	1.16570	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.07600	0.07300	3.94737	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.47700	0.44600	6.49895	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.62800	0.65100	3.66242	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.60000	1.62800	1.75000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.59900	2.62700	1.07734	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.59900	3.62700	0.77799	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.25100	8.22300	0.33935	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.25100	6.22300	0.44793	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.25100	4.22300	0.65867	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.25300	2.22500	1.24279	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.10800	0.10600	1.85185	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.35900	0.32900	8.35655	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.76500	0.79100	3.39869	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.75000	1.77800	1.60000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.74900	2.77700	1.01855	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
10/03/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.74900	3.77700	0.74687	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.45100	8.42300	0.33132	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.45100	6.42300	0.43404	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.45100	4.42300	0.62907	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.45200	2.42400	1.14192	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.06700	0.06400	4.47761	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.51800	0.48700	5.98456	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.58500	0.60600	3.58974	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.03600	0.02900	19.44444	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.55000	1.57800	1.80645	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.54900	2.57700	1.09847	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.54900	3.57700	0.78895	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.84070	6.86970	0.42393	0.00000	0.0000	4,490
10/03/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.26800	0.27700	3.35821	0.00000	0.0000	0
10/03/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.33400	0.31400	5.98802	0.00000	0.0000	0
10/03/2010	CAD/ R 2010/06/14			Foreign Exchange Future	7.31250	7.28090	0.43214	0.00000	0.0000	1,370
10/03/2010	CAD/ R 2010/06/14	7.30	C	Foreign Exchange Future	0.20300	0.19300	4.92611	0.00000	0.0000	0
10/03/2010	CAD/ R 2010/06/14	7.30	P	Foreign Exchange Future	0.19100	0.21200	10.99476	0.00000	0.0000	0
10/03/2010	CAD/ R 2010/06/14	7.35	C	Foreign Exchange Future	0.18200	0.17200	5.49451	0.00000	0.0000	0
10/03/2010	CAD/ R 2010/06/14	7.35	P	Foreign Exchange Future	0.22000	0.24100	9.54545	0.00000	0.0000	0
10/03/2010	CAD/ R 2010/06/14	7.25	C	Foreign Exchange Future	0.23100	0.21900	5.19481	0.00000	0.0000	0
10/03/2010	CAD/ R 2010/06/14	7.25	P	Foreign Exchange Future	0.16900	0.18800	11.24260	0.00000	0.0000	0

Future Open Interest

397,541

Option Open Interest

462,022

Total

859,563