



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 08/11/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.80400	6.91130	1.57701	6.91500	6.8360	266,645
08/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.14600	9.03900	1.16991	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.14600	7.03900	1.49734	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.14600	5.03900	2.07928	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.14600	3.03900	3.40114	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	1,000
08/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.14700	1.04100	9.24150	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07100	0.10600	49.29577	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.21700	0.14500	33.17972	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.85600	0.96200	12.38318	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.85400	1.96100	5.77131	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.85400	2.96100	3.74912	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.74600	1.63900	6.12829	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.19600	9.08900	1.16355	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.19600	7.08900	1.48694	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.19600	5.08900	2.05928	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
08/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.19600	3.08900	3.34793	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.05900	0.08800	49.15254	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.25500	0.17700	30.58824	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.80600	0.91200	13.15136	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.80400	1.91100	5.93126	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
08/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.80400	2.91100	3.81598	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.24600	9.13900	1.15726	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.24600	7.13900	1.47668	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.24600	5.13900	2.03965	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.24600	3.13900	3.29636	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	16,000
08/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.24700	1.14000	8.58059	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.04800	0.07300	52.08333	0.00000	0.0000	10,534
08/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.29400	0.21200	27.89116	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.75700	0.86300	14.00264	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.75400	1.86100	6.10034	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.75400	2.86100	3.88526	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.29600	9.18900	1.15103	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.29600	7.18900	1.46656	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.29600	5.18900	2.02039	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.29600	3.18900	3.24636	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.29700	1.19000	8.24981	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.03900	0.06000	53.84615	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.33500	0.24900	25.67164	0.00000	0.0000	100
08/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.70800	0.81300	14.83051	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.70400	1.81100	6.27934	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.70400	2.81100	3.95710	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	27,690
08/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.19700	1.09100	8.85547	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.34600	9.23900	1.14487	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.34600	7.23900	1.45658	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
08/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.34600	5.23900	2.00150	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.34600	3.23900	3.19785	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,400
08/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.34700	1.24000	7.94358	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.03200	0.04900	53.12500	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.37800	0.28800	23.80952	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.65900	0.76400	15.93323	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.65400	1.76100	6.46917	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.65400	2.76100	4.03165	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.39600	9.28900	1.13878	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.39600	7.28900	1.44673	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.39600	5.28900	1.98295	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.39600	3.28900	3.15077	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.39700	1.29000	7.65927	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.02600	0.04000	53.84615	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.42200	0.32900	22.03791	0.00000	0.0000	3,500
08/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.61100	0.71500	17.02128	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.60400	1.71100	6.67082	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.60400	2.71100	4.10906	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.44600	9.33900	1.13275	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.44600	7.33900	1.43701	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.44600	5.33900	1.96474	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.44600	3.33900	3.10505	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	4,000
08/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.44600	1.34000	7.33057	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.02100	0.03200	52.38095	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.46700	0.37100	20.55675	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.56300	0.66600	18.29485	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
08/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.55400	1.66100	6.88546	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.55400	2.66100	4.18951	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.64600	9.53900	1.10927	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.64600	7.53900	1.39942	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.64600	5.53900	1.89515	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.64600	3.53900	2.93472	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.64600	1.53900	6.50061	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.00900	0.01400	55.55556	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.65500	0.55300	15.57252	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.38000	0.47600	25.26316	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02600	0.01500	42.30769	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.35400	1.46100	7.90251	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.35400	2.46100	4.54545	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.59600	9.48900	1.11505	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.59600	7.48900	1.40864	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.59600	5.48900	1.91208	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.59600	3.48900	2.97553	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.59600	1.48900	6.70426	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.01100	0.01700	54.54545	0.00000	0.0000	13,307
08/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.60700	0.50600	16.63921	0.00000	0.0000	48,000
08/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.42400	0.52200	23.11321	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.02000	0.01100	45.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.40400	1.51100	7.62108	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.40400	2.51100	4.45092	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
08/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.79600	1.68900	5.95768	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.69600	9.58900	1.10355	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
08/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.69600	7.58900	1.39033	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.69600	5.58900	1.87851	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.69600	3.58900	2.89502	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.69600	1.58900	6.30896	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	33,300
08/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.70300	0.60000	14.65149	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.33700	0.43000	27.59644	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03300	0.01900	42.42424	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.30400	1.41100	8.20552	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.30400	2.41100	4.64410	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.49600	1.39000	7.08556	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	9.04600	8.93900	1.18284	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	7.04600	6.93900	1.51859	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	5.04600	4.93900	2.12049	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	3.04600	2.93900	3.51280	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	14,644
08/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	1.04800	0.94200	10.11450	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.10400	0.15700	50.96154	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.15000	0.09600	36.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	0.95500	1.06200	11.20419	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	1.95400	2.06100	5.47595	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	2.95400	3.06100	3.62221	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	9.09600	8.98900	1.17634	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	7.09600	6.98900	1.50789	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	5.09600	4.98900	2.09969	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	3.09600	2.98900	3.45607	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	1.09800	0.99100	9.74499	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08700	0.12800	47.12644	0.00000	0.0000	30,000
08/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.18300	0.11700	36.06557	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	0.90500	1.01200	11.82320	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	1.90400	2.01100	5.61975	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	2.90400	3.01100	3.68457	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.49600	9.38900	1.12679	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.49600	7.38900	1.42743	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.49600	5.38900	1.94687	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.49600	3.38900	3.06064	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.01700	0.02600	52.94118	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.51300	0.41500	19.10331	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.51600	0.61700	19.57364	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.50400	1.61100	7.11436	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.50400	2.61100	4.27316	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.54600	9.43900	1.12089	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.54600	7.43900	1.41797	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.54600	5.43900	1.92932	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.54600	3.43900	3.01748	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.54600	1.43900	6.92109	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.01400	0.02100	50.00000	0.00000	0.0000	2,040
08/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.56000	0.46000	17.85714	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.47000	0.57000	21.27660	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01600	0.00900	43.75000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.45400	1.56100	7.35901	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.45400	2.56100	4.36023	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.24600	8.13900	1.29760	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
08/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.24600	6.13900	1.71310	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.24600	4.13900	2.52002	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.24600	2.13900	4.76402	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.75400	3.86100	2.85029	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.29600	2.18900	4.66028	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
08/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.69600	2.58900	3.96884	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.39600	2.28900	4.46578	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.74600	2.63900	3.89658	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	2,423
08/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.99800	0.89200	10.62124	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	2.09600	1.98900	5.10496	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
08/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.80100	0.69600	13.10861	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	15,000
08/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.99600	1.88900	5.36072	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
08/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	1,000
08/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.89900	0.79400	11.67964	0.00000	0.0000	500
08/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.19600	2.08900	4.87250	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
08/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.75200	0.64800	13.82979	0.00000	0.0000	0
08/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	6,534
08/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.89520	7.00340	1.56921	6.99490	6.9700	67,330
08/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.04100	0.04700	14.63415	0.00000	0.0000	33,350
08/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.14600	1.04400	8.90052	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.03800	0.04400	15.78947	0.00000	0.0000	340
08/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.19300	1.09100	8.54987	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.04400	0.05100	15.90909	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.09900	0.99800	9.19017	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.62700	1.52100	6.51506	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	30,000
08/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.60600	3.49800	2.99501	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
08/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.52500	0.44300	15.61905	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12000	0.14600	21.66667	0.00000	0.0000	33,350
08/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.52900	1.42400	6.86723	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	3,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.69100	0.60100	13.02460	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.08600	0.10400	20.93023	0.00000	0.0000	12,000
08/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.73500	0.64200	12.65306	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.08000	0.09500	18.75000	0.00000	0.0000	371
08/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.77800	0.68500	11.95373	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.07300	0.08800	20.54795	0.00000	0.0000	500
08/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.48500	0.40600	16.28866	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.13000	0.15900	22.30769	0.00000	0.0000	7,500
08/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.37300	0.30200	19.03485	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.16800	0.20500	22.02381	0.00000	0.0000	1,200
08/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.60600	0.52000	14.19142	0.00000	0.0000	0
08/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.10100	0.12300	21.78218	0.00000	0.0000	65
08/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	6.98550	7.09440	1.55894	0.00000	0.0000	15,219
08/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.18200	0.21200	16.48352	0.00000	0.0000	0
08/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.64700	0.56800	12.21020	0.00000	0.0000	0
08/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.17200	0.20000	16.27907	0.00000	0.0000	0
08/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.68700	0.60600	11.79039	0.00000	0.0000	0
08/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.19400	0.22500	15.97938	0.00000	0.0000	0
08/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.60900	0.53100	12.80788	0.00000	0.0000	0
08/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.47800	0.55100	15.27197	0.00000	0.0000	0
08/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.19300	0.15700	18.65285	0.00000	0.0000	0
08/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.08340	7.19340	1.55293	0.00000	0.0000	288
08/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.16500	0.18600	12.72727	0.00000	0.0000	0
08/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.13200	1.04300	7.86219	0.00000	0.0000	0
08/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.15800	0.17900	13.29114	0.00000	0.0000	0
08/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.17500	1.08600	7.57447	0.00000	0.0000	0
08/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17200	0.19400	12.79070	0.00000	0.0000	0
08/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.08900	1.00100	8.08081	0.00000	0.0000	0
08/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.09430	9.20220	1.18646	0.00000	0.0000	0
08/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.56700	1.62600	3.76516	0.00000	0.0000	0
08/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.67300	1.62400	2.92887	0.00000	0.0000	0
08/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.55200	1.61000	3.73711	0.00000	0.0000	0
08/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.70800	1.65800	2.92740	0.00000	0.0000	0
08/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.58300	1.64400	3.85344	0.00000	0.0000	0
08/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.63900	1.59200	2.86760	0.00000	0.0000	0
08/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.05810	11.14310	0.76867	0.00000	0.0000	23,598
08/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
08/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.86200	0.77900	9.62877	0.00000	0.0000	0
08/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.81500	0.73200	10.18405	0.00000	0.0000	0
08/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	50
08/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.19670	11.28220	0.76362	0.00000	0.0000	22,674
08/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.18400	0.19700	7.06522	0.00000	0.0000	0
08/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.78700	0.71500	9.14867	0.00000	0.0000	0
08/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.17300	0.18500	6.93642	0.00000	0.0000	0
08/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.82600	0.75300	8.83777	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
08/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.19500	0.20900	7.17949	0.00000	0.0000	0
08/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.74800	0.67700	9.49198	0.00000	0.0000	0
08/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.52900	0.46900	11.34216	0.00000	0.0000	0
08/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.27600	0.30100	9.05797	0.00000	0.0000	870
08/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.43200	1.34700	5.93575	0.00000	0.0000	0
08/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.07900	0.07900	0.00000	0.00000	0.0000	870
08/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.94900	0.87200	8.11380	0.00000	0.0000	0
08/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.14600	0.15400	5.47945	0.00000	0.0000	150
08/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.33150	11.41800	0.76336	0.00000	0.0000	1,568
08/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.32400	0.34600	6.79012	0.00000	0.0000	0
08/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.84300	0.77800	7.71056	0.00000	0.0000	0
08/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.31100	0.33200	6.75241	0.00000	0.0000	0
08/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.88000	0.81400	7.50000	0.00000	0.0000	0
08/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.33800	0.36100	6.80473	0.00000	0.0000	0
08/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.80700	0.74300	7.93061	0.00000	0.0000	0
08/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08390	0.08520	1.54946	0.00000	0.0000	286
08/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00133	0.00172	29.32331	0.00000	0.0000	0
08/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00343	0.00252	26.53061	0.00000	0.0000	0
08/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00014	0.00016	14.28571	0.00000	0.0000	0
08/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01224	0.01096	10.45752	0.00000	0.0000	0
08/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00801	0.00925	15.48065	0.00000	0.0000	0
08/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00011	0.00005	54.54545	0.00000	0.0000	0
08/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08510	0.08640	1.52761	0.00000	0.0000	0
08/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00325	0.00376	15.69231	0.00000	0.0000	0
08/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00515	0.00436	15.33981	0.00000	0.0000	0
08/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00115	0.00133	15.65217	0.00000	0.0000	0
08/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01305	0.01193	8.58238	0.00000	0.0000	0
08/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00888	0.00996	12.16216	0.00000	0.0000	0
08/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00078	0.00056	28.20513	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.59330	9.60650	0.13760	9.59500	9.5950	11,304
08/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.60700	10.59400	0.12256	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.60700	8.59400	0.15104	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.60700	6.59400	0.19676	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.60700	4.59400	0.28218	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.60700	2.59400	0.49866	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.60800	1.59500	0.80846	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.62500	0.61200	2.08000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.42600	0.43500	2.11268	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
08/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.39300	1.40700	1.00503	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.45700	2.44400	0.52910	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.65700	10.64400	0.12199	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.65700	8.64400	0.15017	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.65700	6.64400	0.19528	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.65700	4.64400	0.27915	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.65700	2.64400	0.48927	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.65800	1.64500	0.78408	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.67200	0.65900	1.93452	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.38300	0.39200	2.34987	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.34400	1.35700	0.96726	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.35700	11.34400	0.11447	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.35700	9.34400	0.13893	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.35700	7.34400	0.17670	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.35700	5.34400	0.24267	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.35700	3.34400	0.38725	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.35700	2.34400	0.55155	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.35900	1.34500	1.03017	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.40100	0.38700	3.49127	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.65400	0.66500	1.68196	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.25700	11.24400	0.11548	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.25700	9.24400	0.14043	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
08/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.25700	7.24400	0.17914	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.25700	5.24400	0.24729	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.25700	3.24400	0.39914	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.25700	2.24400	0.57599	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.25900	1.24600	1.03257	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	750
08/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.31900	0.30600	4.07524	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.75000	0.76200	1.60000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.40700	10.39400	0.12492	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.40700	8.39400	0.15463	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.40700	6.39400	0.20290	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.40700	4.39400	0.29499	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.40700	2.39400	0.54009	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.40800	1.39500	0.92330	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.44400	0.43000	3.15315	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.60700	0.61800	1.81219	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.59300	1.60700	0.87884	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.50700	10.49400	0.12373	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.50700	8.49400	0.15282	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.50700	6.49400	0.19978	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.50700	4.49400	0.28844	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.50700	2.49400	0.51855	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.50800	1.49500	0.86207	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	375

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.53300	0.51900	2.62664	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.51400	0.52500	2.14008	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.49300	1.50700	0.93771	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.80700	10.79400	0.12029	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.80700	8.79400	0.14761	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.80700	6.79400	0.19098	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.80700	4.79400	0.27044	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.80700	2.79400	0.46313	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.80700	1.79400	0.71942	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.81600	0.80300	1.59314	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.26600	0.27200	2.25564	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.19400	1.20700	1.08878	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.95700	10.94400	0.11865	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.95700	8.94400	0.14514	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.95700	6.94400	0.18686	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.95700	4.94400	0.26226	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.95700	2.94400	0.43963	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.95700	1.94400	0.66428	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.96200	0.94900	1.35135	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.16800	0.17100	1.78571	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.12500	0.11500	8.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.04500	1.05800	1.24402	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.25700	10.24400	0.12674	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.25700	8.24400	0.15744	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
08/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.25700	6.24400	0.20777	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.25700	4.24400	0.30538	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.74300	1.75700	0.80321	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.30700	10.29400	0.12613	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.30700	8.29400	0.15649	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.30700	6.29400	0.20612	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.30700	4.29400	0.30183	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.30700	2.29400	0.56350	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.30900	1.29600	0.99312	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.05200	0.05200	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.35900	0.34600	3.62117	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.70200	0.71300	1.56695	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.69300	1.70700	0.82693	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.35700	10.34400	0.12552	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.35700	8.34400	0.15556	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.35700	6.34400	0.20450	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.35700	4.34400	0.29837	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.64300	1.65700	0.85210	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.72000	0.70600	1.94444	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	60
08/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.14000	0.14200	1.42857	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.14700	0.13600	7.48299	0.00000	0.0000	750
08/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.34300	0.35000	2.04082	0.00000	0.0000	0
08/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	1,125
08/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.70850	9.72170	0.13596	9.70950	9.7095	11,262
08/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.25000	0.26200	4.80000	0.00000	0.0000	0
08/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.34200	0.34000	0.58480	0.00000	0.0000	0
08/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.23200	0.24300	4.74138	0.00000	0.0000	0
08/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.37400	0.37100	0.80214	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
08/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.26900	0.28100	4.46097	0.00000	0.0000	0
08/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.31100	0.30900	0.64309	0.00000	0.0000	0
08/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.19000	0.19000	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.39800	0.41200	3.51759	0.00000	0.0000	10,429
08/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.79700	0.78900	1.00376	0.00000	0.0000	0
08/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.10500	0.11100	5.71429	0.00000	0.0000	14,937
08/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.88400	0.87500	1.01810	0.00000	0.0000	0
08/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.09200	0.09700	5.43478	0.00000	0.0000	4,508
08/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.55300	0.54800	0.90416	0.00000	0.0000	0
08/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.16100	0.17000	5.59006	0.00000	0.0000	100
08/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.81970	9.83170	0.12220	0.00000	0.0000	5,820
08/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.40300	0.41500	2.97767	0.00000	0.0000	0
08/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.38300	0.38300	0.00000	0.00000	0.0000	0
08/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.38300	0.39100	2.08877	0.00000	0.0000	0
08/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.41300	0.40900	0.96852	0.00000	0.0000	0
08/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.42800	0.43900	2.57009	0.00000	0.0000	0
08/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.35800	0.35700	0.27933	0.00000	0.0000	0
08/11/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.89190	6.94500	0.77047	0.00000	0.0000	14,803
08/11/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08900	0.11400	28.08989	0.00000	0.0000	0
08/11/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.09700	0.06900	28.86598	0.00000	0.0000	0
08/11/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12800	0.09500	25.78125	0.00000	0.0000	0
08/11/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07000	0.09000	28.57143	0.00000	0.0000	200
08/11/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.90330	6.95630	0.76775	0.00000	0.0000	831
08/11/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.31200	0.34900	11.85897	0.00000	0.0000	0
08/11/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10900	0.09300	14.67890	0.00000	0.0000	0
08/11/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27600	0.31000	12.31884	0.00000	0.0000	0
08/11/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12300	0.10400	15.44715	0.00000	0.0000	0
08/11/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.35000	0.38800	10.85714	0.00000	0.0000	0
08/11/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.09700	0.08200	15.46392	0.00000	0.0000	0
08/11/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.91000	6.96260	0.76122	0.00000	0.0000	70
08/11/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.40500	0.44500	9.87654	0.00000	0.0000	0
08/11/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14500	0.13200	8.96552	0.00000	0.0000	0
08/11/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.36900	0.40800	10.56911	0.00000	0.0000	0
08/11/2010	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15900	0.14500	8.80503	0.00000	0.0000	0
08/11/2010	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.44200	0.48300	9.27602	0.00000	0.0000	0
08/11/2010	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13200	0.12000	9.09091	0.00000	0.0000	0
08/11/2010	AUS / R 2011/09/19			Foreign Exchange Future	6.91320	6.96660	0.77244	0.00000	0.0000	149
08/11/2010	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.45200	0.49100	8.62832	0.00000	0.0000	0
08/11/2010	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.18900	0.17400	7.93651	0.00000	0.0000	0
08/11/2010	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.41800	0.45600	9.09091	0.00000	0.0000	0
08/11/2010	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.20500	0.18900	7.80488	0.00000	0.0000	0
08/11/2010	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.48800	0.52700	7.99180	0.00000	0.0000	0
08/11/2010	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17500	0.16000	8.57143	0.00000	0.0000	0
08/11/2010	AUS / R 2015/12/14			Foreign Exchange Future	7.38740	7.41600	0.38715	0.00000	0.0000	0
08/11/2010	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	0.88500	0.89600	1.24294	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
08/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.79800	0.78000	2.25564	0.00000	0.0000	0
08/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.86500	0.87400	1.04046	0.00000	0.0000	0
08/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.82800	0.80800	2.41546	0.00000	0.0000	0
08/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.90500	0.91700	1.32597	0.00000	0.0000	0
08/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.76800	0.75100	2.21354	0.00000	0.0000	0
08/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.79750	6.87170	1.09158	6.86200	6.8620	674
08/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.90400	0.82900	8.29646	0.00000	0.0000	0
08/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
08/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.95300	0.87900	7.76495	0.00000	0.0000	0
08/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.85400	0.77900	8.78220	0.00000	0.0000	0
08/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.87310	6.94760	1.08394	0.00000	0.0000	0
08/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.11500	0.13700	19.13043	0.00000	0.0000	0
08/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.29200	0.23900	18.15068	0.00000	0.0000	0
08/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.10100	0.12100	19.80198	0.00000	0.0000	0
08/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.32800	0.27300	16.76829	0.00000	0.0000	0
08/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.13000	0.15500	19.23077	0.00000	0.0000	0
08/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.25700	0.20700	19.45525	0.00000	0.0000	0
08/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.10770	7.16430	0.79632	0.00000	0.0000	150
08/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.16200	0.19500	20.37037	0.00000	0.0000	0
08/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10400	0.08100	22.11538	0.00000	0.0000	0
08/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.13300	0.16200	21.80451	0.00000	0.0000	0
08/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12500	0.09800	21.60000	0.00000	0.0000	0
08/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.19500	0.23100	18.46154	0.00000	0.0000	0
08/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08700	0.06700	22.98851	0.00000	0.0000	0
08/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.20890	7.26630	0.79624	0.00000	0.0000	0
08/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.23500	0.25800	9.78723	0.00000	0.0000	0
08/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.27600	0.24200	12.31884	0.00000	0.0000	0
08/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.21600	0.23700	9.72222	0.00000	0.0000	0
08/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.30700	0.27100	11.72638	0.00000	0.0000	0
08/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.25600	0.28600	11.71875	0.00000	0.0000	0
08/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.24700	0.22000	10.93117	0.00000	0.0000	0
08/11/2010	RAIN 2010/12/13			Foreign Exchange Future	13,569.00000	13,762.40000	1.42531	0.00000	0.0000	0
08/11/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	0.00000	262.40000	100.00000	0.00000	0.0000	0
08/11/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	0.00000	262.40000	100.00000	0.00000	0.0000	0
08/11/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	0.00000	262.40000	100.00000	0.00000	0.0000	0
08/11/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	RAIN 2011/03/14			Foreign Exchange Future	13,569.00000	13,569.00000	0.00000	0.00000	0.0000	0
08/11/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	31.00000	100.00000	0.00000	0.0000	0
08/11/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	31.00000	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
08/11/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	31.00000	100.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.00000	1.00000	0.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.00000	0.05000	100.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.00000	0.05000	100.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.05000	1.05000	0.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.00000	0.05000	100.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.00000	0.05000	100.00000	0.00000	0.0000	0
08/11/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Future Open Interest

442,671

Option Open Interest

519,807

Total

962,478